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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/05/2019 Bond Future			11.08282	75.60341	11.13833	75.28552			0.00	0	350
ES33 On 01/08/2019 Bond Future			11.19003	77.03775	11.24745	76.71434			0.00	0	0
ES33 On 07/11/2019 Bond Future			11.30381	74.86784	11.36342	74.53793			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 02/05/2019 Bond Future			11.34396	77.19004	11.40447	76.79758			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.44955	78.65492	11.51212	78.25558			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.56171	76.04942	11.62667	75.64202			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 02/05/2019 Bond Future			134.98446	134.98446	135.22887	135.22887			0.00	0	691
I2025 On 01/08/2019 Bond Future			136.12079	136.12079	136.37077	136.37077			0.00	0	0
I2025 On 07/11/2019 Bond Future			139.02864	139.02864	139.28454	139.28454			0.00	0	0
Total I2025 Future									0.00	0	691
Total For I2025									0.00	0	691
I2029 On 02/05/2019 Bond Future			101.73614	101.73614	101.75137	101.75137			0.00	0	3,020

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	01/08/2019	Bond Future			103.69080	103.69080	103.70695	103.70695			0.00	0	0
I2029	On	07/11/2019	Bond Future			104.79816	104.79816	104.81512	104.81512			0.00	0	0
Total I2029 Future												0.00	0	3,020
Total For I2029												0.00	0	3,020
I2033	On	02/05/2019	Bond Future			104.02777	104.02777	104.35615	104.35615			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			106.02638	106.02638	106.36166	106.36166			0.00	0	0
I2033	On	07/11/2019	Bond Future			107.10726	107.10726	107.45035	107.45035			0.00	0	0
Total I2033 Future												0.00	0	6,090
Total For I2033												0.00	0	6,090
I2038	On	02/05/2019	Bond Future			122.73143	122.73143	123.20675	123.20675			0.00	0	10,004
I2038	On	01/08/2019	Bond Future			123.45018	123.45018	123.93547	123.93547			0.00	0	0
I2038	On	07/11/2019	Bond Future			126.08744	126.08744	126.58357	126.58357			0.00	0	0
Total I2038 Future												0.00	0	10,004
Total For I2038												0.00	0	10,004
I2046	On	02/05/2019	Bond Future			114.97909	114.97909	115.64872	115.64872			0.00	0	12,517
I2046	On	01/08/2019	Bond Future			117.18822	117.18822	117.87142	117.87142			0.00	0	0
I2046	On	07/11/2019	Bond Future			117.95119	117.95119	118.64954	118.64954			0.00	0	0
Total I2046 Future												0.00	0	12,517
Total For I2046												0.00	0	12,517
I2050	On	02/05/2019	Bond Future			120.65422	120.65422	121.67452	121.67452			0.00	0	10,644
I2050	On	01/08/2019	Bond Future			121.15439	121.15439	122.19500	122.19500			0.00	0	0
I2050	On	07/11/2019	Bond Future			123.74253	123.74253	124.80603	124.80603			0.00	0	0
Total I2050 Future												0.00	0	10,644
Total For I2050												0.00	0	10,644
R186	On	02/05/2019	Bond Future			8.87784	112.77969	8.92172	112.52704		6.86	3,364,105,373.01	29,829	91,412
R186	On	01/08/2019	Bond Future			8.93518	109.61921	8.98107	109.36251		6.99	0.00	0	0
R186	On	07/11/2019	Bond Future			8.98685	111.93420	9.03511	111.67260		6.63	0.00	0	0
Total R186 Future												3,364,105,373.01	29,829	91,412
R186	On	02/05/2019	Bond Future	9.02	Call			1,629.18000	1,629.18	1,805,720	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			981.86000	0.98186	1,125,490	6.73	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.05	Call			1,733.37000	1.73337	1,912,310	6.90	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			999.14000	0.99914	925,430	6.90	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			1,252.68000	1.25268	1,412,580	6.80	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			1,377.64000	1.37764	1,284,890	6.80	0.00	0	4,250
R186	On	02/05/2019	Bond Future	10.02	Put			74.46000	0.07446	78,540	7.93	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			634.53000	0.63453	574,810	7.04	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			2,500.67000	2.50067	2,693,600	7.04	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			2,227.89000	2.22789	2,088,350	6.62	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			651.06000	0.65106	764,170	6.62	0.00	0	3,250

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	8.80	Put			1,684.57000	1.68457	1,575,550	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			405.69000	0.40569	487,160	6.51	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			1,112.85000	1.11285	1,035,010	6.86	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Call			1,561.67000	1.56167	1,736,480	6.86	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			4,814.77000	4.81477	5,044,460	7.62	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			185.85000	0.18585	162,890	7.62	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			6,156.47000	6.15647	6,413,200	7.93	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			92.21000	0.09221	93,650	7.88	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			713.13000	0.71313	650,220	7.00	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,297.75000	2.29775	2,487,490	7.00	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			2,348.20000	2.34820	2,202,100	6.60	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			595.46000	0.59546	702,010	6.60	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			2,865.73000	2.86573	2,694,550	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			751.28000	0.75128	875,370	6.66	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			564.42000	0.56442	509,860	7.10	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			2,711.12000	2.71112	2,909,210	7.10	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			6,410.20000	6.41020	6,666,760	7.93	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			62.02000	0.06202	65,930	7.93	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			5,853.62000	5.85362	6,107,710	7.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			1,066.08000	1.06608	989,970	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,663.57000	1.66357	1,841,050	6.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			1,043.38000	1.04338	968,210	6.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,595.35000	1.59535	1,770,930	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			1,089.37000	1.08937	1,012,300	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			2,035.73000	2.03573	1,907,170	6.66	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			932.43000	0.93243	896,630	7.54	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			3,914.12000	3.91412	4,133,840	7.52	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			957.71000	0.95771	920,730	7.52	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,194.90000	2.19490	2,378,930	7.03	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			6,357.74000	6.35774	6,600,430	8.17	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			439.78000	0.43978	425,770	8.17	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			3,955.26000	3.95526	4,175,570	7.53	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			944.99000	0.94499	908,600	7.53	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			3,996.52000	3.99652	4,217,420	7.54	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			4,408.34000	4.40834	4,239,630	6.39	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			516.22000	0.51622	604,210	6.39	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			1,810.81000	1.81081	1,738,140	7.03	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			0.00000	0.00000	2,413,870	6.59	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			407.50000	0.40750	2,559,770	6.59	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			0.00000	0.00000	2,355,260	6.58	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			516.34000	0.51634	2,610,000	6.58	0.00	0	0

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R186	On	07/11/2019	Bond Future	8.95	Call			0.00000	0.00000	2,384,470	6.58	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			461.91000	0.46191	2,584,780	6.58	0.00	0	0
Total R186 Option												0.00	0	72,120
Total For R186												3,364,105,373.01	29,829	163,532
R197	On	02/05/2019	Bond Future			304.21417	304.21417	304.26516	304.26516			0.00	0	2,350
R197	On	01/08/2019	Bond Future			302.50272	302.50272	302.55660	302.55660			0.00	0	0
R197	On	07/11/2019	Bond Future			308.96522	308.96522	309.02167	309.02167			0.00	0	0
Total R197 Future												0.00	0	2,350
Total For R197												0.00	0	2,350
R202	On	02/05/2019	Bond Future			237.28662	237.28662	237.32118	237.32118			0.00	0	8,966
R202	On	01/08/2019	Bond Future			237.83202	237.83202	237.86856	237.86856			0.00	0	0
R202	On	07/11/2019	Bond Future			242.91278	242.91278	242.95108	242.95108			0.00	0	0
Total R202 Future												0.00	0	8,966
Total For R202												0.00	0	8,966
R2023	On	02/05/2019	Bond Future			7.93611	100.81207	8.00661	100.58486		3.15	0.00	0	69,212
R2023	On	01/08/2019	Bond Future			7.95139	102.72449	8.02734	102.49364		3.52	0.00	0	0
R2023	On	07/11/2019	Bond Future			7.95581	100.95775	8.03865	100.72252		3.33	0.00	0	0
Total R2023 Future												0.00	0	69,212
R2023	On	02/05/2019	Bond Future	8.46	Call			1,608.90000	1.60890	1,793,670	3.61	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			162.81000	0.16281	120,370	3.61	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,555.14000	1.55514	1,737,600	3.59	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			172.29000	0.17229	127,540	3.59	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,581.95000	1.58195	1,765,580	3.60	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			167.48000	0.16748	123,900	3.60	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			2,982.75000	2.98275	3,203,120	4.40	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			259.55000	0.25955	249,070	4.40	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,008.89000	3.00889	3,229,320	4.41	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			256.36000	0.25636	245,940	4.41	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			2,956.66000	2.95666	3,176,790	4.39	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			262.79000	0.26279	252,070	4.39	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			0.00000	0.00000	1,178,260	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			138.07000	0.13807	1,081,100	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			0.00000	0.00000	1,195,120	3.33	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			109.67000	0.10967	1,069,560	3.33	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			0.00000	0.00000	1,161,510	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			166.47000	0.16647	1,092,750	3.32	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	69,212
R2030	On	02/05/2019	Bond Future			9.41639	92.65858	9.46006	92.38667		9.62	0.00	0	47,530

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/08/2019	Bond Future			9.48269	90.41140	9.52795	90.13492		9.82	0.00	0	0
R2030	On	07/11/2019	Bond Future			9.54062	92.32090	9.58763	92.03907		9.35	0.00	0	0
Total R2030 Future												0.00	0	47,530
R2030	On	02/05/2019	Bond Future	10.20	Call			4,759.91000	4.75991	5,000,260	10.64	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			314.82000	0.31482	283,260	10.64	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.41	Call			1,367.96000	1.36796	1,534,080	9.53	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			1,679.75000	1.67975	1,573,960	9.53	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,307.80000	1.30780	1,470,690	9.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			1,744.56000	1.74456	1,635,540	9.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			3,887.43000	3.88743	3,677,610	8.90	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			315.65000	0.31565	377,740	8.90	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,337.69000	1.33769	1,502,200	9.52	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			1,711.94000	1.71194	1,604,540	9.52	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			7,751.41000	7.75141	7,522,280	8.62	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			172.09000	0.17209	219,440	8.62	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.91	Call			3,700.61000	3.70061	3,939,710	10.33	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			1,411.27000	1.41127	1,373,890	10.33	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			3,741.50000	3.74150	3,981,300	10.34	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			1,393.29000	1.39329	1,356,610	10.34	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			3,659.89000	3.65989	3,898,280	10.31	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			1,429.48000	1.42948	1,391,390	10.31	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Put			3,596.78000	3.59678	3,476,570	9.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,252.83000	1.25283	1,409,100	9.45	0.00	0	2,025
R2030	On	07/11/2019	Bond Future	9.48	Put			646.99000	0.64699	3,091,130	9.33	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			0.00000	0.00000	2,757,530	9.34	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			586.61000	0.58661	3,062,310	9.34	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			0.00000	0.00000	2,694,910	9.32	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			707.41000	0.70741	3,120,490	9.32	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			0.00000	0.00000	2,725,970	9.33	0.00	0	0
Total R2030 Option												0.00	0	13,050
Total For R2030												0.00	0	60,580
R2032	On	02/05/2019	Bond Future			9.64580	90.64087	9.68944	90.34626		10.98	3,806,916.54	42	44,008
R2032	On	01/08/2019	Bond Future			9.70988	92.36062	9.75495	92.06106		10.71	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.77322	90.14781	9.81994	89.84236		10.61	0.00	0	0
Total R2032 Future												3,806,916.54	42	44,008
R2032	On	02/05/2019	Bond Future	9.62	Call			1,464.58000	1.46458	1,640,010	10.81	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			1,933.99000	1.93399	1,814,810	10.81	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,496.99000	1.49699	1,674,470	10.83	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			1,898.59000	1.89859	1,781,460	10.83	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,432.40000	1.43240	1,606,100	10.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/05/2019	Bond Future	9.61	Put			1,969.70000	1.96970	1,848,790	10.80	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,886.22000	3.88622	4,153,100	11.11	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			1,638.60000	1.63860	1,605,920	11.11	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			3,929.45000	3.92945	4,197,080	11.13	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			1,617.88000	1.61788	1,585,950	11.13	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,843.16000	3.84316	4,109,500	11.10	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			1,659.56000	1.65956	1,626,340	11.10	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			0.00000	0.00000	3,012,030	10.57	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			721.11000	0.72111	3,427,690	10.57	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			0.00000	0.00000	3,045,310	10.58	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			655.18000	0.65518	3,395,040	10.58	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			0.00000	0.00000	2,978,930	10.56	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			787.10000	0.78710	3,460,580	10.56	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												3,806,916.54	42	44,008
R2035	On	02/05/2019	Bond Future			9.79793	94.27069	9.85170	93.86746		11.78	0.00	0	77,074
R2035	On	01/08/2019	Bond Future			9.86078	96.05902	9.91625	95.64877		11.50	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.92609	93.58029	9.98348	93.16192		11.43	0.00	0	0
Total R2035 Future												0.00	0	77,074
R2035	On	02/05/2019	Bond Future	9.73	Put			2,348.09000	2.34809	2,221,690	11.75	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,465.31000	1.46531	1,745,030	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			2,305.91000	2.30591	2,182,400	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,499.39000	1.49939	1,781,970	11.78	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			2,264.27000	2.26427	2,143,620	11.78	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,431.68000	1.43168	1,708,510	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,239.40000	4.23940	4,490,490	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			1,969.08000	1.96908	1,809,920	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,286.06000	4.28606	4,537,660	11.77	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			1,944.76000	1.94476	1,786,110	11.77	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,192.69000	4.19269	4,443,270	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			1,993.44000	1.99344	1,833,770	11.75	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			829.99000	0.82999	3,778,160	11.31	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			0.00000	0.00000	3,403,860	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			756.41000	0.75641	3,741,900	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			0.00000	0.00000	3,441,060	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			682.91000	0.68291	3,705,600	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			0.00000	0.00000	3,366,540	11.31	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	77,074
R2037	On	02/05/2019	Bond Future			9.87586	90.81784	9.93472	90.37417		12.38	0.00	0	58,354

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/08/2019	Bond Future			9.94268	88.28537	10.00339	87.83391		12.69	0.00	0	0
R2037	On	07/11/2019	Bond Future			10.00298	90.15008	10.06569	89.68950		12.05	0.00	0	0
Total R2037 Future												0.00	0	58,354
R2037	On	02/05/2019	Bond Future	9.79	Put			2,492.84000	2.49284	2,280,890	12.08	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,428.75000	1.42875	1,663,360	12.09	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			2,449.28000	2.44928	2,240,220	12.09	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,462.27000	1.46227	1,699,600	12.11	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			2,406.43000	2.40643	2,200,090	12.11	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,395.84000	1.39584	1,627,560	12.08	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,136.13000	4.13613	4,502,550	13.08	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			1,980.46000	1.98046	1,895,420	13.08	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,182.70000	4.18270	4,550,410	13.09	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			1,955.77000	1.95577	1,872,020	13.09	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,089.76000	4.08976	4,454,870	13.06	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			2,005.43000	2.00543	1,919,080	13.06	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			0.00000	0.00000	3,493,080	12.01	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			778.39000	0.77839	3,810,890	12.01	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			0.00000	0.00000	3,531,060	12.02	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			704.29000	0.70429	3,774,770	12.02	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			0.00000	0.00000	3,455,590	12.00	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			852.58000	0.85258	3,847,590	12.00	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	58,354
R2040	On	02/05/2019	Bond Future			9.95559	94.04124	10.01954	93.52401		12.82	56,424,744.00	600	26,096
R2040	On	01/08/2019	Bond Future			10.02224	91.31963	10.08818	90.79324		13.15	0.00	0	0
R2040	On	07/11/2019	Bond Future			10.08261	93.24848	10.15069	92.71137		12.50	0.00	0	0
Total R2040 Future												56,424,744.00	600	26,096
R2040	On	02/05/2019	Bond Future	9.60	Call			666.80000	0.66680	887,300	12.11	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.90	Put			2,515.13000	2.51513	2,335,420	12.67	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,472.95000	1.47295	1,803,460	12.64	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			2,607.65000	2.60765	2,420,930	12.64	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			1,402.23000	1.40223	1,312,340	13.12	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			2,836.81000	2.83681	3,264,150	13.12	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			4,147.59000	4.14759	3,850,860	12.11	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			1,508.46000	1.50846	1,842,490	12.65	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			2,561.09000	2.56109	2,377,890	12.65	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			1,544.45000	1.54445	1,881,970	12.67	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			2,167.66000	2.16766	2,061,910	13.70	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,341.28000	4.34128	4,758,830	13.66	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			2,222.01000	2.22201	2,113,170	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/08/2019	Bond Future	10.37	Call			4.39029000	4.39029	4,809,390	13.68	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			2,194.57000	2.19457	2,087,280	13.68	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,439.71000	4.43971	4,860,350	13.70	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			0.00000	0.00000	3,732,320	12.28	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			796.20000	0.79620	3,991,410	12.28	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			0.00000	0.00000	3,651,180	12.26	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			955.68000	0.95568	4,069,750	12.26	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			0.00000	0.00000	3,691,650	12.27	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			875.88000	0.87588	4,030,420	12.27	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												56,424,744.00	600	28,396
R2044	On	02/05/2019	Bond Future			9.96822	91.17477	10.02690	90.69146		13.43	0.00	0	36,686
R2044	On	01/08/2019	Bond Future			10.03194	88.52396	10.09240	88.03204		13.79	0.00	0	0
R2044	On	07/11/2019	Bond Future			10.08957	90.39368	10.15192	89.89183		13.11	0.00	0	0
Total R2044 Future												0.00	0	36,686
R2044	On	02/05/2019	Bond Future	9.91	Put			2,550.56000	2.55056	2,388,040	13.29	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			1,620.50000	1.62050	1,944,530	13.31	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			2,504.30000	2.50430	2,345,020	13.31	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			1,546.49000	1.54649	1,864,010	13.27	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			2,597.29000	2.59729	2,431,500	13.27	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			1,583.33000	1.58333	1,904,120	13.29	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			7,137.22000	7.13722	6,824,290	12.79	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			4,548.47000	4.54847	4,944,760	14.39	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			2,193.08000	2.19308	2,097,450	14.39	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			4,598.67000	4.59867	4,996,360	14.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			2,166.00000	2.16600	2,071,770	14.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			4,498.23000	4.49823	4,893,110	14.37	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			852.79000	0.85279	1,031,780	12.79	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			4,181.86000	4.18186	3,989,130	13.61	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,265.43000	2.26543	2,564,620	13.61	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			5,270.73000	5.27073	5,685,150	14.65	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			2,220.25000	2.22025	2,123,210	14.37	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			1,844.02000	1.84402	1,766,520	14.65	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			0.00000	0.00000	3,809,930	12.90	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			741.55000	0.74155	4,049,630	12.90	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			0.00000	0.00000	3,851,450	12.91	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			660.36000	0.66036	4,009,960	12.91	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			0.00000	0.00000	3,768,610	12.89	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			822.86000	0.82286	4,089,620	12.89	0.00	0	0
Total R2044 Option												0.00	0	300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2044									0.00	0	36,986
R2048 On 02/05/2019 Bond Future			9.93248	90.41586	9.99099	89.91928		13.87	0.00	0	109,665
R2048 On 01/08/2019 Bond Future			9.98890	92.13109	10.04911	91.62561		13.59	0.00	0	0
R2048 On 07/11/2019 Bond Future			10.04726	89.63292	10.10936	89.11726		13.58	0.00	0	0
Total R2048 Future									0.00	0	109,665
R2048 On 02/05/2019 Bond Future	9.90	Call			1,712.39000	1.71239	2,047,400	13.71	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			2,486.75000	2.48675	2,325,180	13.71	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			1,752.00000	1.75200	2,090,290	13.72	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			2,440.68000	2.44068	2,282,390	13.72	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			1,673.27000	1.67327	2,004,970	13.69	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			2,533.46000	2.53346	2,368,580	13.69	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			4,624.02000	4.62402	5,024,010	14.08	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			2,251.88000	2.25188	2,146,390	14.08	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			4,675.64000	4.67564	5,077,120	14.10	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			2,223.97000	2.22397	2,119,970	14.10	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			4,727.47000	4.72747	5,130,400	14.12	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			2,196.39000	2.19639	2,093,840	14.12	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Call			0.00000	0.00000	3,995,330	13.60	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Put			743.70000	0.74370	4,223,370	13.60	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Call			0.00000	0.00000	4,038,320	13.62	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Put			659.93000	0.65993	4,182,590	13.62	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Call			0.00000	0.00000	3,952,850	13.59	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Put			827.62000	0.82762	4,264,810	13.59	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	109,665
R207 On 02/05/2019 Bond Future			6.35209	102.82718	6.42801	102.77626		0.25	0.00	0	6,038
R207 On 01/08/2019 Bond Future			5.54421	101.13632	5.66109	101.08515		0.23	0.00	0	0
R207 On 07/11/2019 Bond Future			1.94916	103.27204	2.23612	103.22029		0.04	0.00	0	0
Total R207 Future									0.00	0	6,038
R207 On 02/05/2019 Bond Future	7.62	Call			793.59000	0.79359	844,510	0.38	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.00000	0.00000	0,000	0.38	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			800.20000	0.80020	851,120	0.38	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.00000	0.00000	0,000	0.38	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			786.97000	0.78697	837,890	0.38	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.00000	0.00000	0,000	0.38	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			729.58000	0.72958	780,720	0.37	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.09000	0.00009	0,060	0.37	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			733.88000	0.73388	785,020	0.37	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Put			0.08000	0.00008	0,050	0.37	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Call			725.26000	0.72526	776,400	0.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/08/2019	Bond Future	7.33	Put			0.09000	0.00009	0,060	0.37	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	46,750	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			29.95000	0.02995	24,950	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	47,840	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			28.15000	0.02815	24,240	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	45,670	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			31.76000	0.03176	25,680	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	6,038
R208	On	02/05/2019	Bond Future			7.05006	100.14828	7.11576	100.03379		1.12	0.00	0	13,646
R208	On	01/08/2019	Bond Future			6.94565	102.04835	7.02137	101.93237		1.30	0.00	0	0
R208	On	07/11/2019	Bond Future			6.73936	100.79684	6.83009	100.67891		1.09	0.00	0	0
Total R208 Future												0.00	0	13,646
R208	On	02/05/2019	Bond Future	8.04	Call			1,605.00000	1.60500	1,714,870	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			12.37000	0.01237	7,750	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,572.16000	1.57216	1,681,630	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			13.64000	0.01364	8,620	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,588.57000	1.58857	1,698,240	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			12.99000	0.01299	8,170	1.97	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,751.71000	1.75171	1,862,350	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			44.15000	0.04415	38,810	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,765.46000	1.76546	1,876,240	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			42.95000	0.04295	37,750	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,779.24000	1.77924	1,890,160	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			41.78000	0.04178	36,720	1.84	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			12.87000	0.01287	448,510	1.12	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			0.00000	0.00000	317,710	1.12	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			0.00000	0.00000	431,930	1.11	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			13.10000	0.01310	327,100	1.11	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			0.00000	0.00000	440,360	1.12	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			0.11000	0.00011	322,540	1.12	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	13,646
R209	On	02/05/2019	Bond Future			9.74383	71.94656	9.79724	71.60472		13.21	33,599,043.52	467	103,298
R209	On	01/08/2019	Bond Future			9.79981	73.31165	9.85474	72.96380		12.99	0.00	0	0
R209	On	07/11/2019	Bond Future			9.85495	71.70574	9.91159	71.35095		12.96	0.00	0	0
Total R209 Future												33,599,043.52	467	103,298
R209	On	02/05/2019	Bond Future	10.50	Call			4,648.58000	4.64858	4,985,790	14.75	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			366.94000	0.36694	362,310	14.75	0.00	0	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			3,432.98000	3.43298	3,237,250	12.56	0.00	0	0

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	02/05/2019	Bond Future	9.35	Call			494.57000	0.49457	640,680	12.56	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			5,717.90000	5.71790	6,059,960	15.25	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			231.11000	0.23111	231,330	15.25	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,235.77000	1.23577	1,466,620	13.11	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			1,989.31000	1.98931	1,878,320	13.11	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put			1,178.18000	1.17818	1,122,310	13.52	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,142.72000	2.14272	2,428,690	13.52	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,264.53000	1.26453	1,497,670	13.13	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			1,953.34000	1.95334	1,844,640	13.13	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,293.67000	1.29367	1,529,070	13.14	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			1,917.84000	1.91784	1,811,400	13.14	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			4,865.82000	4.86582	5,171,650	14.25	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			1,192.84000	1.19284	1,150,820	14.25	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			3,562.17000	3.56217	3,841,790	13.61	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,734.41000	1.73441	1,666,180	13.61	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			4,633.51000	4.63351	4,442,570	12.36	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,692.78000	1.69278	1,626,520	13.65	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			1,002.98000	1.00298	1,159,890	12.36	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			2,652.32000	2.65232	2,542,510	13.06	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,305.68000	2.30568	2,543,720	13.06	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			3,601.92000	3.60192	3,882,530	13.63	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,713.48000	1.71348	1,646,240	13.63	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,641.83000	3.64183	3,923,420	13.65	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			0.00000	0.00000	2,902,930	12.70	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			701.48000	0.70148	3,249,620	12.70	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			0.00000	0.00000	2,935,320	12.72	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			638.21000	0.63821	3,218,740	12.72	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			0.00000	0.00000	2,967,880	12.73	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			575.02000	0.57502	3,188,110	12.73	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												33,599,043.52	467	139,818
R210	On	02/05/2019	Bond Future			187.30612	187.30612	187.33368	187.33368			0.00	0	2,448
R210	On	01/08/2019	Bond Future			190.90475	190.90475	190.93424	190.93424			0.00	0	0
R210	On	07/11/2019	Bond Future			192.34454	192.34454	192.37547	192.37547			0.00	0	0
Total R210 Future												0.00	0	2,448
Total For R210												0.00	0	2,448
R212	On	02/05/2019	Bond Future			158.26167	158.26167	158.50961	158.50961			0.00	0	4,973
R212	On	01/08/2019	Bond Future			159.08216	159.08216	159.33590	159.33590			0.00	0	0
R212	On	07/11/2019	Bond Future			162.48063	162.48063	162.74051	162.74051			0.00	0	0
Total R212 Future												0.00	0	4,973

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									0.00	0	4,973
R213 On 02/05/2019 Bond Future			9.53087	83.55855	9.57435	83.29217		10.61	0.00	0	27,886
R213 On 01/08/2019 Bond Future			9.59042	85.14365	9.63533	84.87275		10.41	0.00	0	0
R213 On 07/11/2019 Bond Future			9.65210	83.38664	9.69866	83.11040		10.38	0.00	0	0
Total R213 Future									0.00	0	27,886
R213 On 02/05/2019 Bond Future	9.49	Call			1,238.69000	1.23869	1,438,140	10.60	0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			1,756.52000	1.75652	1,689,590	10.60	0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			1,267.21000	1.26721	1,468,460	10.61	0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			1,723.42000	1.72342	1,658,290	10.61	0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			1,210.39000	1.21039	1,408,020	10.59	0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			1,789.91000	1.78991	1,721,160	10.59	0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Call			3,606.23000	3.60623	3,753,660	10.69	0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			1,508.55000	1.50855	1,385,080	10.69	0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			3,646.02000	3.64602	3,793,450	10.70	0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			1,490.25000	1.49025	1,366,780	10.70	0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			3,566.79000	3.56679	3,714,020	10.68	0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Put			1,527.26000	1.52726	1,403,590	10.68	0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			0.00000	0.00000	2,684,540	10.19	0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			646.63000	0.64663	3,054,930	10.19	0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Call			0.00000	0.00000	2,715,650	10.20	0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			586.84000	0.58684	3,026,250	10.20	0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			0.00000	0.00000	2,653,590	10.18	0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			706.49000	0.70649	3,083,840	10.18	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	27,886
R214 On 02/05/2019 Bond Future			9.93261	70.79386	9.99109	70.40601		14.22	580,509,652.00	8,200	24,501
R214 On 01/08/2019 Bond Future			9.98915	72.13685	10.04927	71.74211		13.95	0.00	0	0
R214 On 07/11/2019 Bond Future			10.04770	70.35913	10.10967	69.95636		13.92	0.00	0	0
Total R214 Future									580,509,652.00	8,200	24,501
R214 On 02/05/2019 Bond Future	9.86	Call			1,264.20000	1.26420	1,516,620	14.00	0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Put			2,138.48000	2.13848	2,003,050	14.00	0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Call			1,293.68000	1.29368	1,548,680	14.01	0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Put			2,100.65000	2.10065	1,967,800	14.01	0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Call			1,235.11000	1.23511	1,484,930	13.98	0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Put			2,176.81000	2.17681	2,038,780	13.98	0.00	0	0
R214 On 01/08/2019 Bond Future	10.33	Call			3,649.47000	3.64947	3,962,280	14.45	0.00	0	0
R214 On 01/08/2019 Bond Future	10.33	Put			1,853.06000	1.85306	1,771,130	14.45	0.00	0	0
R214 On 01/08/2019 Bond Future	10.34	Call			3,689.85000	3.68985	4,003,800	14.47	0.00	0	0
R214 On 01/08/2019 Bond Future	10.34	Put			1,830.84000	1.83084	1,750,050	14.47	0.00	0	0
R214 On 01/08/2019 Bond Future	10.32	Call			3,609.06000	3.60906	3,920,730	14.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.32	Put			1,875.34000	1.87534	1,792,270	14.43	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			0.00000	0.00000	3,182,450	13.93	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			649.65000	0.64965	3,429,330	13.93	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			0.00000	0.00000	3,216,130	13.95	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			584.03000	0.58403	3,397,390	13.95	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			0.00000	0.00000	3,149,180	13.92	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			715.36000	0.71536	3,461,770	13.92	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												580,509,652.00	8,200	24,501
Total for Bond												4,038,445,729.07	39,138	926,668
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
Total For I2025												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total R2032 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 R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/05/2019 GOVI			644.86400	644.86400	642.42800	642.42800				0.00	0	442
GOVI On 01/08/2019 GOVI			657.09700	657.09700	654.61700	654.61700				0.00	0	0
GOVI On 07/11/2019 GOVI			670.96800	670.96800	668.43600	668.43600				0.00	0	0
Total GOVI Future										0.00	0	442
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			54,320.00000	5.43200	29,960,000			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			54,420.00000	5.44200	30,060,000			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			54,520.00000	5.45200	30,160,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 01/08/2019 GOVI	638.68	Call			159,370.00000	15.93700	184,170,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			159,270.00000	15.92700	184,070,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			159,470.00000	15.94700	184,270,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.91	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.91	Put			44,740.00000	4.47400	19,420,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Put			44,840.00000	4.48400	19,520,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			44,640.00000	4.46400	19,320,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	442
Total for GOVI									0.00	0	442
AL37 On 02/05/2019 Index Future			627.05600	627.05600	625.72400	625.72400			0.00	0	0
AL37 On 01/08/2019 Index Future			638.95200	638.95200	637.59500	637.59500			0.00	0	0
AL37 On 07/11/2019 Index Future			652.43900	652.43900	651.05500	651.05500			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 02/05/2019 Index Future			720.65900	720.65900	718.96000	718.96000			0.00	0	0
AL7T On 01/08/2019 Index Future			734.33000	734.33000	732.60000	732.60000			0.00	0	0
AL7T On 07/11/2019 Index Future			749.83100	749.83100	748.06600	748.06600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 02/05/2019 Index Future			651.51100	651.51100	649.15000	649.15000			0.00	0	903
ALBI On 01/08/2019 Index Future			663.87000	663.87000	661.46600	661.46600			0.00	0	0
ALBI On 07/11/2019 Index Future			677.88400	677.88400	675.43000	675.43000			0.00	0	0
Total ALBI Future									0.00	0	903
Total For ALBI									0.00	0	903
IGOV On 02/05/2019 Index Future			259.15400	259.15400	259.72000	259.72000			0.00	0	737
IGOV On 01/08/2019 Index Future			264.13300	264.13300	264.71000	264.71000			0.00	0	0
IGOV On 07/11/2019 Index Future			269.77500	269.77500	270.36500	270.36500			0.00	0	0
Total IGOV Future									0.00	0	737
Total For IGOV									0.00	0	737
Total for Index									0.00	0	1,640
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
JIBAR f On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR I On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.68000	96.68000	96.83000	96.83000			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 :									4,038,445,729.07	39,138	928,801
AA05 On 22/03/2019 Spot Bond			8.33500	104.04104	8.33500	103.97022			0.00	0	180,000,000
Total AA05 SPOT									0.00	0	180,000,000
Total For AA05									0.00	0	180,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.22125			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.94500	104.48513	8.94500	104.40980			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	103.79200	10.00000	103.71100			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	102.89429	10.84000	102.80432			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	99.77968	11.37000	99.68828				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	99.80999	11.81000	99.71513				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	30.79520	100.00000	30.58893				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	23.62586	100.00000	23.46762				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800			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			4.86000	4.86000	4.86000	276.34763		97,200,000,000.00		20,000,000	10,000,000
Total ABCPI3 SPOT								97,200,000,000.00		20,000,000	10,000,000
Total For ABCPI3								97,200,000,000.00		20,000,000	10,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		340,000,000,000,000.00		3,400,000,000	1,700,000,000
Total ABF19U SPOT								10,000,000,000,000.00		3,400,000,000	1,700,000,000
Total For ABF19U								10,000,000,000,000.00		3,400,000,000	1,700,000,000
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.40126			0.00	0	1,800,000,000
Total ABFN08 SPOT									0.00	0	1,800,000,000
Total For ABFN08									0.00	0	1,800,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.75521			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	100.68176			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.05476			0.00	199,860,000	399,930,000
Total ABFN12 SPOT									0.00	199,860,000	399,930,000
Total For ABFN12									0.00	199,860,000	399,930,000
ABFN12 On 14/05/2020 Spot Bond					0.00000	100.76858			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN13 On 14/05/2022 Spot Bond					0.00000	101.53890			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN14 On 11/11/2020 Spot Bond					0.00000	100.96032			0.00	0	0
Total ABFN15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.52927				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	100.12916				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	103.21044				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	100.26239				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	101.05222				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	101.31747				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	102.32581				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	101.05331				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.87645				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.90005				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	99.87256				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	99.86857				0.00	0	4,000,000,000
Total ABFN28 SPOT										0.00	0	4,000,000,000

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 ABFN28										0.00	0	4,000,000,000
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.35552				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.17410				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.16014				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.16484				0.00	0	6,500,000,000
Total ABFN32 SPOT										0.00	0	6,500,000,000
Total For ABFN32										0.00	0	6,500,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.16573				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.34676				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.35402				0.00	0	2,000,000,000
Total ABFN35 SPOT										0.00	0	2,000,000,000
Total For ABFN35										0.00	0	2,000,000,000
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.35830				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.36760				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABK10: On 14/02/2020 Spot Bond					0.00000	101.51934				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	100.13319				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	97.41794				0.00	0	0
Total ABK12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	102.09623				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	99.48786				0.00	0	40,000,000
Total ABK7 SPOT										0.00	0	40,000,000
Total For ABK7										0.00	0	40,000,000
ABK8 On 03/06/2021 Spot Bond					0.00000	99.02174				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	100.08491				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.32000	6.32000	6.32000	144.51894				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	45.52653	100.00000	45.21442				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.66000	6.66000	6.66000	127.34504				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	18.47240	100.00000	18.34575				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.70000	8.70000	8.70000	120.62327				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.57028	100.00000	11.49054				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	92.61521				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.17000	198.40967	4.17000	198.30341				0.00	0	0
Total ABN05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	126.43223			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			3.92000	3.92000	3.92000	176.44820			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			3.79000	3.79000	3.79000	218.32660			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.58500	9.58500	9.58500	93.87415			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			10.27000	10.27000	10.27000	103.00452			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.32000	8.32000	8.32000	99.70665			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			10.81500	10.81500	10.81500	100.15068			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.34500	105.65092	8.34500	105.57975		41,725,000,000,000.00	5,000,000,000	5,620,000,000	
Total ABS11 SPOT								11,725,000,000,000.00	5,000,000,000	5,620,000,000	
Total For ABS11								11,725,000,000,000.00	5,000,000,000	5,620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.09000	103.94123	8.09000	103.87294		8,090,000,000,000.00	1,000,000,000	500,000,000	
Total ABS12 SPOT								8,090,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS12								8,090,000,000,000.00	1,000,000,000	500,000,000	
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.67674	9.20000	102.60023		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			9.02500	104.50639	9.02500	104.42995		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 11/11/2020 Spot Bond			8.15500	104.49158	8.15500	104.42238		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.86500	105.62539	8.86500	105.54949			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			9.55500	107.10484	9.55500	107.02203			0.00	0	3,000,000,000
Total ABS16 SPOT									0.00	0	3,000,000,000
Total For ABS16									0.00	0	3,000,000,000
ABS17 On 11/11/2027 Spot Bond			9.86500	107.51350	9.86500	107.42774			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.43500	105.59485	9.43500	105.51421			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			8.89500	101.10138	8.89500	101.02889		45,506,464,200,000.00	5,115,960,000	13,028,990,000	
Total ABS6 SPOT								15,506,464,200,000.00	5,115,960,000	13,028,990,000	
Total For ABS6								15,506,464,200,000.00	5,115,960,000	13,028,990,000	
ABS7 On 11/09/2026 Spot Bond			9.92500	98.17813	9.92500	98.09935		19,850,000,000,000.00	2,000,000,000	6,519,000,000	
Total ABS7 SPOT								19,850,000,000,000.00	2,000,000,000	6,519,000,000	
Total For ABS7								19,850,000,000,000.00	2,000,000,000	6,519,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.99428	100.00000	12.90725		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			3.89000	3.89000	3.89000	287.70646		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			3.36000	154.06525	3.36000	153.99257		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ABT01U SPOT								0.00	0	0	
Total For ABT01U								0.00	0	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ABT02U SPOT								0.00	0	0	
Total For ABT02U								0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ACIF1U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACIF1U										0.00	0	0
ACL08 On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09 On 20/12/2025 Spot Bond					0.00000	91.05918				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09 On 20/12/2025 Spot Bond					0.00000	90.11674				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			8.24000	8.24000	8.24000	103.15796				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	227.69944				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	227.76167				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	101.64653				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14 On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14 On 20/12/2021 Spot Bond					0.00000	101.65177				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16 On 20/06/2019 Spot Bond			8.87500	8.87500	8.87500	101.97418				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17 On 20/06/2019 Spot Bond					0.00000	101.64674				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17 On 20/06/2019 Spot Bond					0.00000	101.55965				0.00	0	0
Total ACL175 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL175										0.00	0	0
ACL18 On 20/06/2019 Spot Bond					0.00000	101.95589				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18 On 20/09/2022 Spot Bond					0.00000	101.63783				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond					0.00000	102.27099				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond					0.00000	101.68122				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	101.68656				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	101.68656				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	101.71617				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	101.71617				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20 On 30/01/2023 Spot Bond					0.00000	153.67471				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL20 On 14/02/2023 Spot Bond					0.00000	156.38453				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL21 On 20/09/2020 Spot Bond					0.00000	97.55290				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21 On 20/12/2023 Spot Bond					0.00000	101.63089				0.00	0	0
Total ACL217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	100.28188				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.64083				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.62390				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.59779				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	102.20437				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.34450				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.02207				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.02220				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	99.85076				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	101.58136				0.00	200,000,000	100,000,000
Total AGT01 SPOT										0.00	200,000,000	100,000,000
Total For AGT01										0.00	200,000,000	100,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	100.85226				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B On 18/07/2021 Spot Bond					0.00000	100.51641				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.60507				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	100.94797				0.00	0	100,000,000
Total AHF3A3 SPOT										0.00	0	100,000,000
Total For AHF3A3										0.00	0	100,000,000
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.83822				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	101.07451				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	101.02732				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	101.41330				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	101.27235				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.69220				0.00	0	100,000,000
Total AHF5A1 SPOT										0.00	0	100,000,000
Total For AHF5A1										0.00	0	100,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.02263				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			10.20000	98.91279	10.20000	101.99395				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.02343				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.02451				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	100.03199				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.16500	103.87176	8.16500	103.80237				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.61500	110.72212	9.61500	110.63645				0.00	0	500,000,000
Total AIR02 SPOT										0.00	0	500,000,000
Total For AIR02										0.00	0	500,000,000
AIR04 On 29/05/2024 Spot Bond			9.37500	101.71253	9.37500	101.63533				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.08000	95.54517	11.08000	95.45982				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			4.23000	177.49871	4.23000	177.40277				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.94102			0.00	3,480,000,000	3,560,000,000
Total APF02 SPOT									0.00	3,480,000,000	3,560,000,000
Total For APF02									0.00	3,480,000,000	3,560,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	100.83526			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	99.93038			0.00	0	330,000,000
Total APF05 SPOT									0.00	0	330,000,000
Total For APF05									0.00	0	330,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	100.58043			0.00	0	78,000,000
Total APF06 SPOT									0.00	0	78,000,000
Total For APF06									0.00	0	78,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.45268			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.72221			0.00	20,000,000	10,000,000
Total APF08 SPOT									0.00	20,000,000	10,000,000
Total For APF08									0.00	20,000,000	10,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	100.74037			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.55972				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	100.00000				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			4.04000	236.73003	4.04000	236.60571				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	101.78732				0.00	0	0
Total ASN028 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.84568				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.05500	211.99956	4.05500	211.88801				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.80133				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	100.64263				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	100.58245				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.37226				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.83943				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.57681				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	102.81839				0.00	200,000,000	105,000,000
Total ASN083 SPOT										0.00	200,000,000	105,000,000

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 ASN083										0.00	200,000,000	105,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	99.73544				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	109.76142				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	100.80936				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	100.27954				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	85.29903				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	99.75969				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	101.93883				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	102.06369				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	101.59021				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	99.92937				0.00	0	0
Total ASN128 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN128									0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	99.93001			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	99.93058			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	99.76239			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	99.76439			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	102.04632			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.09000	150.97279	4.09000	150.89261		490,800,000,000.00	120,000,000	30,000,000	
Total ASN137 SPOT								490,800,000,000.00	120,000,000	30,000,000	
Total For ASN137								490,800,000,000.00	120,000,000	30,000,000	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT								0.00	0	0	
Total For ASN140								0.00	0	0	
ASN14: On 20/06/2020 Spot Bond					0.00000	103.25802			0.00	0	0
Total ASN143 SPOT								0.00	0	0	
Total For ASN143								0.00	0	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT								0.00	0	0	
Total For ASN144								0.00	0	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	81.01653			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	96.03804			0.00	0	0
Total ASN146 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.46495				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			4.13500	150.78459	4.13500	150.70397				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	117.85875				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	99.75439				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			4.82000	164.56573	4.82000	164.46897				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.36264				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	100.01644				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	102.62693				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	99.77048				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.80670				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.74537				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.37321				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			4.40500	102.57952	4.40500	102.52243				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	101.54213				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.55641				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.65530				0.00	0	4,100,000
Total ASN204 SPOT										0.00	0	4,100,000

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 ASN204										0.00	0	4,100,000
ASN20: On 24/08/2021 Spot Bond					0.00000	99.91799				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	99.91007				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	99.86545				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	99.83433				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	102.02253				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	101.81288				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	99.86608				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	101.80322				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	101.55083				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	100.31548				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	100.17616				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	100.04734				0.00	0	0
Total ASN279 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN279										0.00	0	0
ASN281 On 21/08/2023 Spot Bond					0.00000	100.02338				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN281 On 13/09/2025 Spot Bond					0.00000	101.83454				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN291 On 26/09/2023 Spot Bond					0.00000	101.44024				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN301 On 20/12/2023 Spot Bond					0.00000	101.62045				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN311 On 20/12/2023 Spot Bond					0.00000	100.93387				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN311 On 17/01/2020 Spot Bond					0.00000	101.46114				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN311 On 20/01/2021 Spot Bond					0.00000	100.56197				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN311 On 30/04/2020 Spot Bond					0.00000	100.38885				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN311 On 30/03/2020 Spot Bond					0.00000	100.33318				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN311 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	93.27001				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN311 On 28/02/2033 Spot Bond			4.17000	4.17000	4.17000	91.18517				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN751 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN75U									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.41666			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			8.64500	103.60474	8.64500	103.53249		108,062,500,000,000.00	12,500,000,000	13,500,000,000	
Total BAW19 SPOT								18,062,500,000,000.00	12,500,000,000	13,500,000,000	
Total For BAW19								18,062,500,000,000.00	12,500,000,000	13,500,000,000	
BAW21 On 24/03/2022 Spot Bond			8.59500	105.79846	8.59500	105.72470		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.92765	9.30000	103.84938		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	103.05279		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	102.01653		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	101.08743		0.00	0	0	
Total BAW25 SPOT								0.00	0	0	
Total For BAW25								0.00	0	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW26U SPOT								0.00	0	0	
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	103.24466		0.00	0	0	
Total BAW28 SPOT								0.00	0	0	
Total For BAW28								0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.99990		0.00	0	0	
Total BAW29 SPOT								0.00	0	0	
Total For BAW29								0.00	0	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.85661		0.00	0	0	
Total BAW30 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW30										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	101.66049				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	101.75637				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	101.89061				0.00	0	9,799,800
Total BAYA52 SPOT										0.00	0	9,799,800
Total For BAYA52										0.00	0	9,799,800
BAYA5 On 30/09/2019 Spot Bond					0.00000	102.21402				0.00	0	90,591,300
Total BAYA54 SPOT										0.00	0	90,591,300
Total For BAYA54										0.00	0	90,591,300
BAYA5 On 31/03/2022 Spot Bond					0.00000	105.06316				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	103.64917				0.00	0	218,489,200
Total BAYA58 SPOT										0.00	0	218,489,200
Total For BAYA58										0.00	0	218,489,200
BAYA5 On 30/06/2022 Spot Bond			11.91500	105.32121	11.91500	105.22024				0.00	0	2,600,000,000
Total BAYA59 SPOT										0.00	0	2,600,000,000
Total For BAYA59										0.00	0	2,600,000,000
BAYA6 On 30/06/2020 Spot Bond			11.94500	11.94500	11.94500	102.33197				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	101.78246				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA6 On 30/09/2020 Spot Bond					0.00000	101.68190				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA6 On 30/11/2020 Spot Bond					0.00000	102.90072				0.00	200,000,000	100,000,000
Total BAYA63 SPOT										0.00	200,000,000	100,000,000
Total For BAYA63										0.00	200,000,000	100,000,000
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.69625				0.00	0	0
Total BAYA64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.62451				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.68200				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.91500	11.91500	11.91500	99.24435				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.58876				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.79496				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.58876				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2020 Spot Bond					0.00000	102.12614				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	106.51479				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	102.19777				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	101.91147				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.94643				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.94643				0.00	0	0
Total BAYB14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.94643				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC124 On 30/05/2019 Spot Bond					0.00000	99.87194				0.00	0	0
Total BC124 SPOT										0.00	0	0
Total For BC124										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.93416				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	100.25379				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.25957				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.72264				0.00	0	0
Total BCJ16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.37354				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			8.88500	8.88500	8.88500	202.30559				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			8.88500	8.88500	8.88500	202.93983				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			9.27000	9.27000	9.27000	95.82162				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	10.90301	100.00000	10.83039				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	100.43479				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	100.94662				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.90000	104.24167	8.90000	104.16648				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	102.21029				0.00	1,000,000,000	500,000,000
Total BGL03 SPOT										0.00	1,000,000,000	500,000,000
Total For BGL03										0.00	1,000,000,000	500,000,000
BGL04 On 05/02/2020 Spot Bond			8.64000	101.79824	8.64000	101.72691				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.44500	101.04835	10.44500	100.96313				0.00	0	0
Total BGL05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.84471				0.00	2,000,000,000	1,000,000,000
Total BGL06 SPOT										0.00	2,000,000,000	1,000,000,000
Total For BGL06										0.00	2,000,000,000	1,000,000,000
BGL07 On 03/09/2022 Spot Bond			10.84500	102.56997	10.84500	102.48023				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	99.71906				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			10.14500	106.47104	10.14500	106.38375				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	100.52190				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.92500	106.67010	10.92500	106.57610				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.11121				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			9.57500	104.84968	9.57500	104.76844				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.59705				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	104.67177				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	99.91477				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	103.12053				0.00	0	0
Total BGL17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.54745				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	105.15179				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.30523				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	101.44556				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			8.14000	101.59536	8.14000	101.52927				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.49478				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	101.30848				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.23505				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.16578				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			9.01500	104.88750	9.01500	104.81088				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.60194				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.70458				0.00	0	0
Total BNPP02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BNPP02										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	101.45501				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	101.84601				0.00	3,100,000,000	1,550,000,000
Total BPPF04 SPOT										0.00	3,100,000,000	1,550,000,000
Total For BPPF04										0.00	3,100,000,000	1,550,000,000
BPPF0: On 22/03/2019 Spot Bond					0.00000	101.33648				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.39788				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	100.66948				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.69862				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2019 Spot Bond					0.00000	100.97707				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.15916				0.00	200,000,000	100,000,000
Total BPPF13 SPOT										0.00	200,000,000	100,000,000
Total For BPPF13										0.00	200,000,000	100,000,000
BPPF1: On 23/07/2019 Spot Bond					0.00000	100.63298				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.46051			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.44481			0.00	0	0
Total BWZ21B SPOT									0.00	0	0
Total For BWZ21B									0.00	0	0
BWZJ1' On 10/11/2019 Spot Bond					0.00000	100.59092			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	100.28841			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BWZJ23 SPOT									0.00	0	0
Total For BWZJ23									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	101.08569				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.74500	100.71669	9.74500	100.60094				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	104.65152				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			9.24500	101.75964	9.24500	101.68346				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	100.48679				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	100.57183				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.54500	106.40846	9.54500	106.32626				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	101.01519				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	100.02223				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			10.24000	110.15381	10.24000	110.06318				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			10.09500	108.47619	10.09500	108.38818				0.00	0	2,160,000,000
Total CCT02 SPOT										0.00	0	2,160,000,000
Total For CCT02										0.00	0	2,160,000,000
CCT03 On 15/03/2025 Spot Bond			10.41500	108.29516	10.41500	108.20408				0.00	0	12,000,000
Total CCT03 SPOT										0.00	0	12,000,000

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 CCT03									0.00	0	12,000,000
CCT04 On 17/07/2027 Spot Bond			10.41500	10.41500	10.41500	100.15551			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	104.20920	10.00000	104.12760			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	102.73545			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.29653			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	102.09675			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	100.30803			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	101.49038			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.97335			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.82182			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.27553			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.73913				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	100.57803				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	100.42785				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										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
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.42684				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	148.58113	3.14000	148.44015				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.06000	4.06000	4.06000	146.82493				0.00	0	0
Total CLN198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800				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	104.20900	10.00000	104.12800				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	99.97647	8.59000	99.90960				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	99.97439	9.35000	99.94880				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			8.67500	104.10744	8.67500	104.03378				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	104.20900	10.00000	104.12800				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	100.21789				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.86500	98.71954	10.86500	98.63302				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			11.38500	100.17644	11.38500	100.08456				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 20/03/2023 Spot Bond					0.00000	101.80680				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	100.21361				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32 On 20/06/2023 Spot Bond					0.00000	101.80322				0.00	0	0
Total CLN327 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN327										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	101.92488				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	101.02239				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36: On 20/03/2019 Spot Bond					0.00000	101.48651				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			10.04500	106.55700	10.04500	106.47049				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond					0.00000	101.60393				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	100.47423				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			12.18500	108.58376	12.18500	108.47737				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	100.49135				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	100.66459				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	110.37952				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	101.58213				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37: On 20/03/2021 Spot Bond			8.94500	106.02711	8.94500	105.95025				0.00	0	0
Total CLN376 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	100.93149				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	102.95206	10.98000	102.86090				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.78466	11.00000	104.69172				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	101.78551				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.97500	105.47200	11.97500	105.37039				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	101.93861				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	101.61157				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	100.70145				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	101.70759				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	107.14677				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	101.62042				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	101.74247				0.00	0	0
Total CLN396 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	102.41030				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	100.20676				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	100.20568				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	101.62030				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.62900				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	101.02676				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	101.78558				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.22828				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	101.74491				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	102.81061				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.85512				0.00	0	0
Total CLN415 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.09269				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.74037				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.94207				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	53.79562				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	101.95945				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	100.86532				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	103.53135				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	102.30672				0.00	0	0
Total CLN429 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	138.83761				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	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	139.33446				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	101.77692				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	101.69865				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 03/02/2021 Spot Bond					0.00000	100.48116				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	140.62967				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	103.17209				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond					0.00000	99.92325				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.04500	107.46001	9.04500	107.38126				0.00	0	0
Total CLN445 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.36000	149.84789	4.36000	149.76502				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.56000	110.13398	6.56000	110.05355				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.50000	110.49038	6.50000	110.41023				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond					0.00000	99.92403				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	101.99788				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	100.10428				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	100.69861				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	99.85401				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	102.90224				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.11500	102.61998	10.11500	102.53609				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.79500	105.21644	9.79500	105.13309				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond					0.00000	101.70636				0.00	0	0
Total CLN465 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.36759				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	101.38929				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.65289				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	100.09641				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	100.02491				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	102.64244				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.79427				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	21.11319	100.00000	20.97178				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	102.63192				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	100.16485				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.55645				0.00	0	0
Total CLN483 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	100.72933				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.04500	103.70525	9.04500	103.62966				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	102.24605				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			12.47500	103.10885	12.47500	103.06148				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			9.27500	100.33471	9.27500	100.25934				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	101.73842				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	102.64623				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	102.63192				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	101.43795				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	101.79278				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.54500	109.35221	11.54500	103.42567				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	99.86279				0.00	0	0
Total CLN495 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN495									0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.87500	100.62482	9.87500	100.54446			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	101.31023			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	104.73115			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	100.04742			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	101.05734			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.10123			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.14088			0.00	0	0
Total CLN502 SPOT									0.00	0	0
Total For CLN502									0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	101.85011			0.00	0	0
Total CLN503 SPOT									0.00	0	0
Total For CLN503									0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	101.14088			0.00	0	0
Total CLN504 SPOT									0.00	0	0
Total For CLN504									0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.71043			0.00	0	0
Total CLN505 SPOT									0.00	0	0
Total For CLN505									0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	100.55153			0.00	0	0
Total CLN506 SPOT									0.00	0	0
Total For CLN506									0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	101.81185			0.00	0	0
Total CLN507 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	99.92148				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	101.08409				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.18171				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	102.46399				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	99.92134				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	99.90534				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	101.31683	9.96000	104.38972				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	100.48811	10.01000	103.13402				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	99.92494				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	100.99138	9.60000	102.52142				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.81400				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.58319				0.00	0	0
Total CLN521 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN521										0.00	0	0
CLN52: On 27/02/2023 Spot Bond					0.00000	99.88360				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52: On 13/05/2021 Spot Bond					0.00000	100.22805				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52: On 09/09/2022 Spot Bond			9.20000	104.28859	9.20000	104.21087				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52: On 24/04/2021 Spot Bond					0.00000	100.71438				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52: On 26/04/2023 Spot Bond					0.00000	100.64096				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52: On 21/02/2024 Spot Bond					0.00000	103.66643				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52: On 25/11/2022 Spot Bond					0.00000	101.07157				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52: On 29/11/2021 Spot Bond					0.00000	102.32306				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53: On 12/03/2021 Spot Bond					0.00000	101.74147				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53: On 12/03/2023 Spot Bond					0.00000	101.81400				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53: On 20/06/2023 Spot Bond					0.00000	102.43071				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53: On 20/06/2023 Spot Bond					0.00000	101.70752				0.00	0	0
Total CLN533 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	100.91368				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			10.49500	10.49500	10.49500	100.31623				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	98.71790				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	100.70502				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	100.10798				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	102.13341				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	101.02220				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	104.36225				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	99.85644				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN542 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond					0.00000	102.92012				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	101.00764				0.00	0	0
Total CLN545 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.96500	100.39360	9.96500	100.31272				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			10.01500	103.84454	10.01500	104.25483				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			10.10500	102.86942	10.10500	103.09555				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.29000	4.29000	4.29000	101.18310				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond					0.00000	233.72597				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.29000	4.29000	4.29000	101.18230				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	105.30500				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond					0.00000	98.95438				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	101.14540				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	100.18378				0.00	0	0
Total CLN556 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN556										0.00	0	0
CLN55: On 12/11/2023 Spot Bond					0.00000	100.76454				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55: On 24/11/2024 Spot Bond					0.00000	99.92806				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55: On 17/01/2024 Spot Bond					0.00000	100.46927				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	103.38700				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56: On 11/02/2026 Spot Bond					0.00000	100.18263				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN56: On 12/11/2025 Spot Bond			100.00000	10.72191	100.00000	10.61231		500,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total CLN562 SPOT								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total For CLN562								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
CLN56: On 12/11/2025 Spot Bond			100.00000	12.19311	100.00000	12.06388		750,000,000,000,000.00		7,500,000,000	7,500,000,000	
Total CLN563 SPOT								10,000,000,000,000.00		7,500,000,000	7,500,000,000	
Total For CLN563								10,000,000,000,000.00		7,500,000,000	7,500,000,000	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.27000	95.89320	9.27000	95.82162				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			8.88500	8.88500	8.88500	202.30559				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			8.88500	8.88500	8.88500	202.93983				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.57707				0.00	0	0
Total CLNF12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF12									0.00	0	0
CLNF1: 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
CLNF1: On 20/09/2019 Spot Bond					0.00000	101.57700			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	101.63770			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.10355			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.79500	114.65237	8.79500	114.57106			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			9.02500	107.85118	9.02500	107.77231			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.52500	106.67825	10.52500	106.58810			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.62500	104.41010	9.62500	104.32924			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.12000	100.28752	10.12000	100.20596			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.66000	95.98189	11.66000	95.89229			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.61500	90.05569	11.61500	89.97194			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			12.09000	12.09000	12.09000	97.09965		7,254,000,000,000.00		600,000,000	300,000,000
Total CPV01 SPOT								7,254,000,000,000.00		600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPV01										7,254,000,000,000.00	600,000,000	300,000,000
CS002 On 17/12/2020 Spot Bond					0.00000	101.59040				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	99.48167				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.75954				0.00	0	0
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	101.44700				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.62114				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	101.37530				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.44254				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.53370				0.00	0	0
Total DENG88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	101.75957			0.00	0	0
Total DENG89 SPOT									0.00	0	0
Total For DENG89									0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	100.54285			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	87.89364			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	103.00885			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	100.02233			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	100.19926			0.00	400,000,000	400,000,000
Total DSY02 SPOT									0.00	400,000,000	400,000,000
Total For DSY02									0.00	400,000,000	400,000,000
DSY03 On 21/11/2024 Spot Bond			9.93500	9.93500	9.93500	104.91194			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	100.02281			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.44000	102.90522	8.44000	102.83513			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.46000	101.34725	8.46000	101.27768			0.00	0	0
Total DV22 SPOT									0.00	0	0
Total For DV22									0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	51.73920	100.00000	51.39266			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			9.00500	103.23169	9.00500	103.15759		134,822,860,000.00		14,972,000	2,251,872,100
Total DV23 SPOT								134,822,860,000.00		14,972,000	2,251,872,100

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 DV23										134,822,860,000.00	14,972,000	2,251,872,100
DV23/R On 27/02/2023 Spot Bond			100.00000	13.45225	100.00000	13.36360				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.45225	100.00000	13.36360				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.28500	101.76961	9.28500	101.69309				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.18315	9.69000	100.10461				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.18315	9.69000	100.10461				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			11.32000	93.00388	11.32000	92.91905				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.19072	10.10000	100.10893				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.19072	10.10000	100.10893				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	100.05020				0.00	0	375,000,000
Total DVF19 SPOT										0.00	0	375,000,000
Total For DVF19										0.00	0	375,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	99.89639				0.00	200,000,000	100,000,000
Total DVF20 SPOT										0.00	200,000,000	100,000,000
Total For DVF20										0.00	200,000,000	100,000,000
DVF20f On 28/03/2020 Spot Bond					0.00000	101.61876				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20k On 31/08/2020 Spot Bond					0.00000	100.10232				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20l On 23/10/2020 Spot Bond					0.00000	100.79031				0.00	0	200,000,000
Total DVF20D SPOT										0.00	0	200,000,000
Total For DVF20D										0.00	0	200,000,000
DVF21 On 29/11/2021 Spot Bond					0.00000	99.86175				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	101.97025			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	100.59266			0.00	200,000,000	100,000,000
Total DVF22B SPOT									0.00	200,000,000	100,000,000
Total For DVF22B									0.00	200,000,000	100,000,000
DVF22f On 24/10/2022 Spot Bond					0.00000	100.69415			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.74141			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			7.99000	108.20669	7.99000	108.13645			0.00	0	100,000,000
Total E170 SPOT									0.00	0	100,000,000
Total For E170									0.00	0	100,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	41.29095	100.00000	41.01438			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.25000	105.74069	8.25000	105.66988			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.75500	107.01970	8.75500	106.94372			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.58500	105.93174	9.58500	105.84959			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			4.30000	104.85988	4.30000	104.80242			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.05500	95.16684	4.05500	95.11658			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	123.28546	2.25000	123.23850			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			3.96000	129.22659	3.96000	129.15936				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			3.97000	115.20109	3.97000	115.14103				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			3.97000	112.84274	3.97000	112.78391				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			3.96000	105.07705	3.96000	105.02255				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.02500	96.64789	4.02500	96.59709				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.28546	2.25000	123.23850				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.47500	103.54267	8.47500	103.47147				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			8.44500	109.11783	8.44500	109.04305				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			10.63500	100.81922	10.63500	100.73268				0.00	0	210,000,000
Total EMM03 SPOT										0.00	0	210,000,000
Total For EMM03										0.00	0	210,000,000
EMM04 On 16/05/2028 Spot Bond			11.12000	11.12000	11.12000	95.90088				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			11.29500	11.29500	11.29500	101.43822				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			10.76500	10.76500	10.76500	100.33636				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			10.61500	10.61500	10.61500	100.87700				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			11.38000	11.38000	11.38000	86.21144				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.85233				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	100.79575				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.98498				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	99.77172				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	102.15007				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	100.69768				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	102.35361				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	100.95073				0.00	0	0
Total EPF012 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond					0.00000	99.86148				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond					0.00000	99.76206				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	101.82320				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond					0.00000	101.85473				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.76230				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 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
Total For EPF02U										0.00	0	0
EPF02U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF07U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPFC37 On 04/03/2019 Spot Bond					0.00000	99.78515				0.00	0	0
Total EPFC37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC37										0.00	0	0
EPFC3: On 06/09/2019 Spot Bond					0.00000	101.78261				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4: On 03/04/2019 Spot Bond					0.00000	101.26644				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC4: On 06/11/2019 Spot Bond					0.00000	100.36914				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										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	99.66678				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10: On 28/07/2022 Spot Bond					0.00000	100.69987				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	100.09995				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	100.10350				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	100.10532				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	100.11441				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	104.20900	10.00000	104.12800				0.00	0	0
Total ERSA12/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 ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.88023			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	100.17808			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	100.31171			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	100.09626			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.09951			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			9.13500	103.63459	9.13500	103.55790		558,217,100,196,000.00	61,107,509,600	30,741,203,300	
Total ES23 SPOT								58,217,100,196,000.00	61,107,509,600	30,741,203,300	
Total For ES23								58,217,100,196,000.00	61,107,509,600	30,741,203,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.83914	10.00000	100.75762		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			10.11500	91.85508	10.11500	91.78041		445,286,576,000.00	44,022,400	3,234,907,600	
Total ES26 SPOT								445,286,576,000.00	44,022,400	3,234,907,600	
Total For ES26								445,286,576,000.00	44,022,400	3,234,907,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.13659	7.85000	103.07116		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.99500	78.27843	11.04500	77.91873		582,275,409,000.00	52,958,200	3,441,993,400	
Total ES33 SPOT								582,275,409,000.00	52,958,200	3,441,993,400	
Total For ES33								582,275,409,000.00	52,958,200	3,441,993,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.37086	7.50000	103.30780		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			11.31000	79.94466	11.31000	79.87221		267,655,674,000.00	23,665,400	2,718,765,500	
Total ES42 SPOT								267,655,674,000.00	23,665,400	2,718,765,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES42									267,655,674,000.00	23,665,400	2,718,765,500
ES42/R On 25/04/2042 Spot Bond			8.50000	102.85283	8.50000	102.78229			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.88327			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.07442			0.00	20,000,000	10,000,000
Total EXX02 SPOT									0.00	20,000,000	10,000,000
Total For EXX02									0.00	20,000,000	10,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.58575			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.63778			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.22801	100.00000	11.14388			600,000,000,000,000.00	306,000,000,000	306,000,000,000
Total FFA1U SPOT									10,000,000,000,000.00	306,000,000,000	306,000,000,000
Total For FFA1U									10,000,000,000,000.00	306,000,000,000	306,000,000,000
FFB1U On 20/11/2026 Spot Bond			100.00000	18.30931	100.00000	18.17210			400,000,000,000,000.00	34,000,000,000	34,000,000,000
Total FFB1U SPOT									10,000,000,000,000.00	34,000,000,000	34,000,000,000
Total For FFB1U									10,000,000,000,000.00	34,000,000,000	34,000,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	99.94728				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.41254				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.97198				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	100.58886				0.00	0	106,000,000
Total FIFB11 SPOT										0.00	0	106,000,000
Total For FIFB11										0.00	0	106,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.22316				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	100.36454				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	100.04505				0.00	0	0
Total FIFB15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT006 On 03/05/2019 Spot Bond					0.00000	100.84644				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FNT007 On 05/03/2019 Spot Bond					0.00000	100.77562				0.00	0	0
Total FNT007 SPOT										0.00	0	0
Total For FNT007										0.00	0	0
FNT008 On 14/06/2019 Spot Bond					0.00000	100.20055				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										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
FRB12 On 02/06/2019 Spot Bond					0.00000	102.29670				0.00	0	1,437,000,000
Total FRB12 SPOT										0.00	0	1,437,000,000
Total For FRB12										0.00	0	1,437,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	103.12147				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.14500	10.14500	10.14500	101.93406				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	104.39345				0.00	20,000,000	330,000,000
Total FRB15 SPOT										0.00	20,000,000	330,000,000
Total For FRB15										0.00	20,000,000	330,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.49701				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	105.72984				0.00	0	0
Total FRB17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	105.37580			0.00	20,000,000	10,000,000
Total FRB18 SPOT									0.00	20,000,000	10,000,000
Total For FRB18									0.00	20,000,000	10,000,000
FRB19 On 14/04/2021 Spot Bond			10.84500	107.30125	10.84500	107.20789			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	105.21666			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	102.41400			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	107.76912			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.51150			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	101.16386			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.52000	153.38099	3.52000	153.30665			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	291.08876			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			4.07000	4.07000	4.07000	126.01654			0.00	0	8,000,000,000
Total FRBI25 SPOT									0.00	0	8,000,000,000
Total For FRBI25									0.00	0	8,000,000,000
FRBI28 On 31/03/2028 Spot Bond			4.33500	170.89730	4.33500	170.80348		4,335,000,000,000.00		1,000,000,000	500,000,000
Total FRBI28 SPOT								4,335,000,000,000.00		1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI28										4,335,000,000,000.00	1,000,000,000	500,000,000
FRBI29 On 31/03/2029 Spot Bond			4.23000	4.23000	4.23000	87.25570				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			4.32000	4.32000	4.32000	205.67927				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			4.66500	90.34339	4.66500	90.29139				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.68000	90.93526	4.68000	90.88281				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.52000	8.52000	8.52000	86.43192				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.62000	9.62000	9.62000	59.27848				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.67000	9.67000	9.67000	58.47079				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC121U SPOT										0.00	0	0
Total For FRC121U										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.66000	4.66000	4.66000	122.01007				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC178 On 06/08/2023 Spot Bond					0.00000	100.05174				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 20/09/2020 Spot Bond					0.00000	101.81514				0.00	0	0
Total FRC179 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	92.08703				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.68061				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	101.68167				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	101.33987				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800				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	101.76483				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	101.74526				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	103.24413				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	101.73373				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	100.37843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	100.54794				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	100.45522				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.17000	150.63843	4.17000	150.55745				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	100.04690				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			5.03000	147.09961	5.03000	147.01029				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	102.47495				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	95.39513				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	104.25378				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	95.67750				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	104.89841				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	105.12485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	95.13403				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	95.03702				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	101.72026				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	97.59962				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	101.70323				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	101.37011				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	96.04411				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	100.48917				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	103.94990				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	101.36582				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	100.26135				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.76374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	101.56667				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	102.93442				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.34436				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.63844				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	107.39776				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	106.27369	3.45500	108.05825				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	101.03989				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	100.96484				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 15/03/2019 Spot Bond					0.00000	101.49732				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC263 On 13/07/2020 Spot Bond					0.00000	100.96273				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	101.95955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	99.93641				0.00	0	500,000,000
Total FRC266 SPOT										0.00	0	500,000,000
Total For FRC266										0.00	0	500,000,000
FRC266 On 06/08/2023 Spot Bond					0.00000	103.49391				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond					0.00000	100.72298				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC269 On 16/11/2019 Spot Bond					0.00000	100.09216				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC270 On 30/01/2023 Spot Bond					0.00000	100.58852				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.59656				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	103.08605	9.80000	103.00434				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	101.75129				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	101.75522				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	101.90378				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 27/03/2020 Spot Bond					0.00000	101.28702				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278 On 21/11/2022 Spot Bond					0.00000	100.02271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28 On 20/12/2023 Spot Bond					0.00000	101.73357				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28 On 03/09/2019 Spot Bond					0.00000	102.81245				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	103.80936				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28 On 26/01/2021 Spot Bond					0.00000	100.79891				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28 On 11/11/2024 Spot Bond					0.00000	100.33162				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28 On 20/12/2022 Spot Bond					0.00000	101.59955				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.45000	3.45000	3.45000	101.71160				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28 On 01/02/2020 Spot Bond					0.00000	100.35906				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28 On 01/02/2020 Spot Bond					0.00000	100.35906				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28 On 20/12/2022 Spot Bond					0.00000	100.26293				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.81000	4.81000	4.81000	147.90808				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			4.75000	4.75000	4.75000	148.15407				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.73000	4.73000	4.73000	148.23618				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18I On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD21I On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0
Total For FRD21U										0.00	0	0
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD271 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.66500	86.06572	4.66500	86.01601				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			4.63000	99.31399	4.63000	99.25692			92,600,000,000.00		20,000,000	10,000,000
Total FRI38 SPOT									92,600,000,000.00		20,000,000	10,000,000
Total For FRI38									92,600,000,000.00		20,000,000	10,000,000
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.21902				0.00	0	550,000,000
Total FRJ19 SPOT										0.00	0	550,000,000
Total For FRJ19										0.00	0	550,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.52571				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	102.01209				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	103.09382				0.00	0	260,000,000
Total FRJ22 SPOT										0.00	0	260,000,000
Total For FRJ22										0.00	0	260,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.03587				0.00	20,600,000,000	10,410,800,000
Total FRJ23 SPOT										0.00	20,600,000,000	10,410,800,000
Total For FRJ23										0.00	20,600,000,000	10,410,800,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.18849				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.50313				0.00	200,000,000	100,000,000
Total FRJ25 SPOT										0.00	200,000,000	100,000,000
Total For FRJ25										0.00	200,000,000	100,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.19048				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.23070				0.00	0	1,000,000,000

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 FRJ27 SPOT										0.00	0	1,000,000,000
Total For FRJ27										0.00	0	1,000,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.19573				0.00	0	1,000,000,000
Total FRJ29 SPOT										0.00	0	1,000,000,000
Total For FRJ29										0.00	0	1,000,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			3.46800	3.46800	3.46800	99.22650				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.87500	3.87500	3.87500	110.74158				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.69448				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.69448				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.01500	108.55274	4.01500	108.49577				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.99000	213.55691	3.99000	213.44566				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.80500	96.86108	4.80500	96.80404				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			4.02000	4.02000	4.02000	212.72501				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	100.71127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.21000	125.12025	4.21000	125.05260				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	113.60073	3.70500	113.54397				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			4.54500	100.53262	4.54500	100.47553				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			4.14000	209.98388	4.14000	209.87191				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			4.19000	208.80905	4.19000	208.69691				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			3.74000	160.09807	3.74000	112.34285				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.22000	208.10805	4.22000	207.99575				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.37500	89.36836	5.37500	89.31162				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.00000	162.28526	5.00000	162.18748				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.90500	95.49253	4.90500	95.43553				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.52000	168.44949	4.52000	168.35453				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.58000	167.66433	4.58000	167.56900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131: On 07/12/2033 Spot Bond			4.73000	196.62002	4.73000	196.50584				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132: On 24/03/2020 Spot Bond					0.00000	94.71791				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133: On 31/01/2038 Spot Bond			4.83500	96.44803	4.83500	96.39099				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134: On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	92.96547				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135: On 31/01/2038 Spot Bond			4.61500	99.52773	4.61500	99.47066				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136: On 31/03/2028 Spot Bond			4.39000	170.16531	4.39000	170.07115				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137: On 07/12/2033 Spot Bond			4.50000	201.70202	4.50000	201.58863				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138: On 31/03/2028 Spot Bond			4.52000	168.44949	4.52000	168.35453				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142: On 31/03/2028 Spot Bond			4.52000	168.44949	4.52000	168.35453				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143: On 31/03/2028 Spot Bond			4.81000	164.69350	4.81000	164.59681				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145: On 31/01/2025 Spot Bond			4.51000	123.08441	4.51000	123.01487				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146: On 31/01/2022 Spot Bond			3.87000	151.89686	3.87000	151.81891				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.87000	163.92857	4.87000	163.83152				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.91000	163.42088	4.91000	163.32362				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.48000	123.28631	4.48000	123.21694				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.33000	170.96402	4.33000	170.87025				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.92000	4.92000	4.92000	163.19692				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	34.52439				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	42.07630				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	47.75209				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	52.19983				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	28.26288				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	34.71308				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	40.46299				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	44.86491				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	14.81837				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	21.49008				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	21.03011				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	15.06230				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.89866				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.95363				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	35.19158				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	35.19154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	49.05147				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 02/08/2019 Spot Bond					0.00000	104.42541				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS178 On 15/08/2019 Spot Bond					0.00000	99.62571				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS179 On 18/09/2023 Spot Bond					0.00000	101.65314				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 19/09/2019 Spot Bond					0.00000	91.12760				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS181 On 27/09/2025 Spot Bond					0.00000	101.49877				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	90.14092				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	89.58619				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 20/11/2019 Spot Bond					0.00000	99.79337				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond					0.00000	101.59328				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	105.33039				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	104.35966				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.52000	3.52000	3.52000	292.18601				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			3.41000	3.41000	3.41000	293.53384				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.13000	4.13000	4.13000	284.84473				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			3.66000	152.78527	3.66000	152.70947				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.61235				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.36000	154.06525	3.36000	153.99257				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	100.44535				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			3.85500	104.64379	3.85500	104.59024				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			3.51000	80.57992	3.51000	112.55813				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			3.67000	3.67000	3.67000	128.81720				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			3.70000	3.70000	3.70000	128.60473				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			4.32000	4.32000	4.32000	282.60336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.56000	103.50397	7.56000	103.44034			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.25500	104.24618	8.25500	104.17670		26,790,777,000,000.00	3,245,400,000	3,245,400,000	
Total FRX20 SPOT								26,790,777,000,000.00	3,245,400,000	3,245,400,000	
Total For FRX20								26,790,777,000,000.00	3,245,400,000	3,245,400,000	
FRX23 On 28/02/2023 Spot Bond			8.76500	8.76500	8.76500	96.49915		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			9.29500	108.64631	9.29500	108.56498		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX25 On 26/07/2025 Spot Bond			9.86500	100.25453	9.86500	100.17456		0.00	0	0	
Total FRX25 SPOT								0.00	0	0	
Total For FRX25								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			9.73500	102.57755	9.73500	102.49722		0.00	0	500,000,000	
Total FRX26 SPOT								0.00	0	500,000,000	
Total For FRX26								0.00	0	500,000,000	
FRX27 On 07/03/2027 Spot Bond			9.79500	106.96822	9.79500	106.88348		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			10.01500	101.45240	10.01500	101.37026		0.00	0	3,500,000,000	
Total FRX28 SPOT								0.00	0	3,500,000,000	
Total For FRX28								0.00	0	3,500,000,000	
FRX30 On 31/01/2030 Spot Bond			10.36000	96.72270	10.36000	96.64177		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			10.51000	93.30686	10.51000	93.22769		0.00	0	200,000,000	
Total FRX31 SPOT								0.00	0	200,000,000	
Total For FRX31								0.00	0	200,000,000	
FRX32 On 31/03/2032 Spot Bond			10.54000	104.11642	10.54000	104.02832		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			11.47000	74.31107	11.47000	74.24279		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS2A5 On 20/02/2038 Spot Bond					0.00000	100.92855				0.00	19,914,155,929	19,914,155,929
Total FS2A5 SPOT										0.00	19,914,155,929	19,914,155,929
Total For FS2A5										0.00	19,914,155,929	19,914,155,929
FS2B1 On 20/02/2038 Spot Bond					0.00000	100.04417				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2038 Spot Bond					0.00000	100.04548				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2038 Spot Bond					0.00000	100.05125				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	100.10849				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.51689				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.03975				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	99.34012				0.00	0	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6A2 SPOT										0.00	0	350,000,000
Total For FS6A2										0.00	0	350,000,000
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.04265				0.00	0	50,000,000
Total FS6A3 SPOT										0.00	0	50,000,000
Total For FS6A3										0.00	0	50,000,000
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.04340				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1I 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
FS6D1I 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
FS6E1I On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.29983				0.00	0	1,500,000,000
Total GBL03 SPOT										0.00	0	1,500,000,000
Total For GBL03										0.00	0	1,500,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	102.30472				0.00	200,000,000	2,700,000,000
Total GBL04 SPOT										0.00	200,000,000	2,700,000,000
Total For GBL04										0.00	200,000,000	2,700,000,000
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	99.93379				0.00	0	79,720,700
Total GH31A2 SPOT										0.00	0	79,720,700
Total For GH31A2										0.00	0	79,720,700
GH31A On 25/02/2020 Spot Bond					0.00000	99.93299				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	99.92776				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	99.92134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	99.91734				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
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	102.22840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.57787				0.00	0	100,000,000
Total GRT08 SPOT										0.00	0	100,000,000
Total For GRT08										0.00	0	100,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	100.35721				0.00	0	240,000,000
Total GRT10 SPOT										0.00	0	240,000,000
Total For GRT10										0.00	0	240,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.48773				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	102.08960				0.00	240,000,000	120,000,000
Total GRT12 SPOT										0.00	240,000,000	120,000,000
Total For GRT12										0.00	240,000,000	120,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	100.90753				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.36664				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.96358				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	102.44260				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			9.51500	105.96716	9.51500	105.88600				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	102.09244				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	102.47781				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	102.46065				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.41500	101.41087	10.41500	101.32604				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.87966				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	101.12439				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.74120				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.89362				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.86422				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.30571				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.68049				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.72080				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.77125				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.05008				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.94390				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.59215				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	101.11183				0.00	0	150,000,000
Total HILB05 SPOT										0.00	0	150,000,000
Total For HILB05										0.00	0	150,000,000
HILB06 On 11/07/2020 Spot Bond					0.00000	101.03750				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	101.05008				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	101.45007				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	101.32294				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.56172				0.00	0	60,000,000
Total HILB10 SPOT										0.00	0	60,000,000
Total For HILB10										0.00	0	60,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800				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	100.05107				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	101.06380				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	101.09238				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	101.33001				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			7.36500	103.84675	7.36500	103.78452				0.00	0	4,160,000,000
Total HWAY20 SPOT										0.00	0	4,160,000,000
Total For HWAY20										0.00	0	4,160,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	38.59266	100.00000	38.33417				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.87000	288.09380	3.87000	287.94649				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.05000	4.05000	4.05000	288.88480				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			3.79500	83.31384	3.79500	98.65842				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.86500	88.66483	10.86500	88.58712				0.00	0	1,990,000,000
Total HWAY34 SPOT										0.00	0	1,990,000,000
Total For HWAY34										0.00	0	1,990,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.78314	100.00000	9.71762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.87000	88.33888	10.87000	88.26142			0.00	0	500,000,000
Total HWAY35 SPOT									0.00	0	500,000,000
Total For HWAY35									0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.78296	100.00000	9.71743			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	101.07177			0.00	0	230,000,000
Total HWF08 SPOT									0.00	0	230,000,000
Total For HWF08									0.00	0	230,000,000
HWF09 On 19/09/2019 Spot Bond					0.00000	101.71878			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.09000	133.06347	3.06000	133.22430		194,901,000,984,000.00	63,074,757,600	123,340,200,000	
Total I2025 SPOT								14,901,000,984,000.00	63,074,757,600	123,340,200,000	
Total For I2025								14,901,000,984,000.00	63,074,757,600	123,340,200,000	
I2029 On 31/03/2029 Spot Bond			3.15500	101.33784	3.15500	101.29188		232,137,550,112,000.00	73,577,670,400	92,998,560,000	
Total I2029 SPOT								32,137,550,112,000.00	73,577,670,400	92,998,560,000	
Total For I2029								32,137,550,112,000.00	73,577,670,400	92,998,560,000	
I2033 On 28/02/2033 Spot Bond			3.16500	102.85605	3.16500	102.80917		262,951,517,553,000.00	83,081,048,200	104,985,000,000	
Total I2033 SPOT								2,951,517,553,000.00	83,081,048,200	104,985,000,000	
Total For I2033								2,951,517,553,000.00	83,081,048,200	104,985,000,000	
I2038 On 31/01/2038 Spot Bond			3.28000	120.98475	3.25500	121.38037		57,959,583,088,000.00	17,670,604,600	178,348,173,400	
Total I2038 SPOT								7,959,583,088,000.00	17,670,604,600	178,348,173,400	
Total For I2038								7,959,583,088,000.00	17,670,604,600	178,348,173,400	
I2046 On 31/03/2046 Spot Bond			3.29000	115.63625	3.29000	115.58254		119,865,268,138,000.00	36,433,212,200	129,277,400,000	
Total I2046 SPOT								19,865,268,138,000.00	36,433,212,200	129,277,400,000	
Total For I2046								19,865,268,138,000.00	36,433,212,200	129,277,400,000	
I2050 On 31/12/2050 Spot Bond			3.32000	118.93724	3.28000	119.87088		199,547,584,744,000.00	60,104,694,200	222,170,287,013	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2050 SPOT									19,547,584,744,000.00	60,104,694,200	222,170,287,013
Total For I2050									19,547,584,744,000.00	60,104,694,200	222,170,287,013
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
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	99.93427			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.99000	8.99000	8.99000	102.46640			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	100.35322			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.86489			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	100.36902			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.00005			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			3.98000	286.77849	3.98000	286.62928			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.73934				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	100.02134				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	100.02133				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	100.02212				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	100.02188				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	101.46364				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.88558				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	100.66759				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	100.09604				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.90233				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.18580				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.18956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.46000	3.46000	3.46000	153.56344			692,000,000,000.00	200,000,000	100,000,000
Total IBL36 SPOT									692,000,000,000.00	200,000,000	100,000,000
Total For IBL36									692,000,000,000.00	200,000,000	100,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.62500	8.62500	8.62500	99.58794			0.00	0	5,041,200,000
Total IBL46 SPOT									0.00	0	5,041,200,000
Total For IBL46									0.00	0	5,041,200,000
IBL50 On 02/08/2020 Spot Bond			8.26000	101.68424	8.26000	101.61606			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.63500	102.62830	9.63500	102.54830			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	101.21288			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	100.75526			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.56571			0.00	0	100,000,000
Total IBL65 SPOT									0.00	0	100,000,000
Total For IBL65									0.00	0	100,000,000
IBL67 On 31/01/2022 Spot Bond			3.51000	153.42365	3.51000	153.34942			0.00	0	2,000,000,000
Total IBL67 SPOT									0.00	0	2,000,000,000
Total For IBL67									0.00	0	2,000,000,000
IBL75 On 19/08/2020 Spot Bond					0.00000	100.70735			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.41711			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.72500	103.47469	9.72500	103.39329			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.43886			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	100.20233			0.00	1,000,000,000	1,000,000,000
Total IBL85 SPOT									0.00	1,000,000,000	1,000,000,000
Total For IBL85									0.00	1,000,000,000	1,000,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	100.93365			0.00	0	25,000,000
Total IBL86 SPOT									0.00	0	25,000,000
Total For IBL86									0.00	0	25,000,000
IBL87 On 20/05/2019 Spot Bond			8.04500	102.96859	8.04500	102.90178			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.64500	106.07334	8.64500	105.99896		2,074,800,000,000.00		240,000,000	120,000,000
Total IBL88 SPOT								2,074,800,000,000.00		240,000,000	120,000,000
Total For IBL88								2,074,800,000,000.00		240,000,000	120,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	27.50079	100.00000	27.31659			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	99.89545			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.94980			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.97300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.88091			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.81870			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	101.19308			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	103.12736			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			9.08500	103.06639	9.08500	102.99094			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	9.25005	100.00000	9.18911			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.56268			0.00	0	1,900,000,000
Total IDCC02 SPOT									0.00	0	1,900,000,000
Total For IDCC02									0.00	0	1,900,000,000
IDCG03 On 22/10/2020 Spot Bond			8.49500	102.63385	8.49500	102.56351			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	100.29642			0.00	0	410,000,000
Total IDCG05 SPOT									0.00	0	410,000,000
Total For IDCG05									0.00	0	410,000,000
IDCG06 On 24/11/2024 Spot Bond			9.73500	101.62565	9.73500	101.54562		1,947,000,000,000.00	200,000,000	100,000,000	
Total IDCG06 SPOT								1,947,000,000,000.00	200,000,000	100,000,000	
Total For IDCG06								1,947,000,000,000.00	200,000,000	100,000,000	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.21706			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.82000	99.86098	11.82000	99.69507				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	102.33487				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond					0.00000	101.93426				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.21500	105.48705	10.21500	105.40047				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 26/04/2021 Spot Bond					0.00000	100.97025				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG12 On 26/04/2023 Spot Bond					0.00000	100.95899				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.23382				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG14 On 12/11/2023 Spot Bond					0.00000	100.43491				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG15 On 12/11/2025 Spot Bond					0.00000	100.24985				0.00	30,000,000	15,010,000,000
Total IDCG16 SPOT										0.00	30,000,000	15,010,000,000
Total For IDCG16										0.00	30,000,000	15,010,000,000
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.34356				0.00	97,700,000,000	97,700,000,000
Total IDCG17 SPOT										0.00	97,700,000,000	97,700,000,000
Total For IDCG17										0.00	97,700,000,000	97,700,000,000
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.40246				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.60329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	6.86307	100.00000	6.81736				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			9.11500	100.07424	9.11500	100.00075				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.29500	106.06588	7.29500	106.00325				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN386U SPOT										0.00	0	0
Total For IN386U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN398U SPOT										0.00	0	0
Total For IN398U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	69.71813				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	106.86900				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	101.60995				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	102.04910				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.52180				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.55758				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	101.95594				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	82.52673				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	100.49837				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.63317				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	101.63419				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	100.43345				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.94500	103.62666	10.94500	103.53519				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.52327				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC22U SPOT										0.00	0	0
Total For IPC22U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800				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	101.36686				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.94740				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.86700				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.64432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.44683				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	101.46315				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	101.47947				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.56892				0.00	0	300,000,000
Total IPF20 SPOT										0.00	0	300,000,000
Total For IPF20										0.00	0	300,000,000
IPF21 On 17/03/2022 Spot Bond					0.00000	101.62644				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.72553				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	100.41654				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.92693				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.27142				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.27417				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPFC21 On 25/04/2019 Spot Bond					0.00000	100.58340				0.00	0	0
Total IPFC21 SPOT										0.00	0	0
Total For IPFC21										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.18881	2.75000	100.16612				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.48000	144.86449	6.48000	144.76010				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	102.20611				0.00	20,000,000	10,000,000
Total IV025 SPOT										0.00	20,000,000	10,000,000
Total For IV025										0.00	20,000,000	10,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	101.15889				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.06000	5.06000	5.06000	119.37563				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.06000	5.06000	5.06000	119.37563				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	102.02834				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	100.78035				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.84500	103.27399	10.84500	103.18364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	108.32642			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.97256			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.87879			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			5.61000	5.61000	5.61000	144.67454			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	107.28619			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			11.19500	106.60386	11.19500	106.50767			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	106.00722			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			11.08500	11.08500	11.08500	106.43923			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	100.68448			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.86000	147.79117	4.86000	147.70347		97,200,000,000.00	20,000,000	10,000,000	
Total IV045 SPOT								97,200,000,000.00	20,000,000	10,000,000	
Total For IV045								97,200,000,000.00	20,000,000	10,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	103.01834			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.18000	160.04132	5.18000	159.94260				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
IVA878 On 21/02/2019 Spot Bond			7.45000	7.45000	7.45000	7.45000				0.00	0	0
Total IVA878 SPOT										0.00	0	0
Total For IVA878										0.00	0	0
IVA880 On 07/03/2019 Spot Bond			7.45000	7.45000	7.45000	99.67449				0.00	0	0
Total IVA880 SPOT										0.00	0	0
Total For IVA880										0.00	0	0
IVA881 On 14/03/2019 Spot Bond			7.45000	7.45000	7.45000	99.53274				0.00	0	0
Total IVA881 SPOT										0.00	0	0
Total For IVA881										0.00	0	0
IVA882 On 20/03/2019 Spot Bond			7.55000	7.55000	7.55000	99.40371				0.00	0	0
Total IVA882 SPOT										0.00	0	0
Total For IVA882										0.00	0	0
IVA885 On 11/04/2019 Spot Bond			7.55000	7.55000	7.55000	98.95608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA885 SPOT										0.00	0	0
Total For IVA885										0.00	0	0
IVA887 On 25/04/2019 Spot Bond			7.65000	7.65000	7.65000	98.65598				0.00	0	0
Total IVA887 SPOT										0.00	0	0
Total For IVA887										0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.65000	7.65000	7.65000	98.51339				0.00	0	0
Total IVA888 SPOT										0.00	0	0
Total For IVA888										0.00	0	0
IVA889 On 09/05/2019 Spot Bond			7.65000	7.65000	7.65000	98.37122				0.00	0	0
Total IVA889 SPOT										0.00	0	0
Total For IVA889										0.00	0	0
IVA890 On 16/05/2019 Spot Bond			7.65000	7.65000	7.65000	98.22945				0.00	0	0
Total IVA890 SPOT										0.00	0	0
Total For IVA890										0.00	0	0
IVA892 On 29/05/2019 Spot Bond			7.75000	7.75000	7.75000	97.94122				0.00	0	0
Total IVA892 SPOT										0.00	0	0
Total For IVA892										0.00	0	0
IVA893 On 06/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA893 SPOT										0.00	0	0
Total For IVA893										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800				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	101.22976				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	101.27971				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.30848				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	100.46975				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			8.51500	101.31247	8.51500	101.24388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	75.48503	100.00000	75.04013				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.71500	102.16689	8.71500	102.09469				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	100.02322				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.59158				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	100.39448				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.82668				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.99376				0.00	1,000,000,000	500,000,000
Total IVC081 SPOT										0.00	1,000,000,000	500,000,000
Total For IVC081										0.00	1,000,000,000	500,000,000
IVC092 On 24/11/2019 Spot Bond					0.00000	99.92783				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.56500	105.32337	9.56500	105.24231				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	101.38067				0.00	0	110,000,000
Total IVC097 SPOT										0.00	0	110,000,000
Total For IVC097										0.00	0	110,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	100.60796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.40225				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.87817				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.78900				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.38786				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	100.64347				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	101.02109				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			9.21500	103.71345	9.21500	103.63605				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	100.01239				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.81128				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	100.10731				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
IVC126 On 30/04/2019 Spot Bond					0.00000	100.58255				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	101.38167				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	101.29022				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	100.73597				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	100.48111				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	99.86514				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	101.69928				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.60903				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.54289				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	100.33118				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	99.85237				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	101.50955				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.84282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	99.76896				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.84001				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	99.77783				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.87797				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.83722				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.82755				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC150 On 17/09/2019 Spot Bond					0.00000	100.86918				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.39147				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.18073				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF56U SPOT										0.00	0	0
Total For IVF56U										0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF60U SPOT										0.00	0	0
Total For IVF60U										0.00	0	0
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
JAS02 On 31/01/2020 Spot Bond					0.00000	100.63161				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.82931				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.79677				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.97228				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	101.37348				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.76500	106.81470	8.76500	106.73921				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	100.18744				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	99.92988				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	102.06201				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	99.83406				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	101.04245				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.64905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.00578				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.20500	122.99910	10.20500	122.89769				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	99.87507				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.60918				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			9.01000	102.77400	9.01000	102.69896				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	102.33691	9.62000	102.25725				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	100.00000	9.71000	99.92273				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.83062				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	99.85783				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	102.23895				0.00	0	300,000,000
Total LBK17 SPOT										0.00	0	300,000,000
Total For LBK17										0.00	0	300,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	105.25894				0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK18 SPOT									0.00	200,000,000	100,000,000
Total For LBK18									0.00	200,000,000	100,000,000
LBK20 On 08/06/2022 Spot Bond			9.62500	103.77066	9.62500	103.69030			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	99.91643			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.04216			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			9.87500	105.63624	9.87500	105.55235			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.37401			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	101.59896			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.46313			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			11.15000	99.62469	11.15000	99.53516			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.67500	102.24445	9.67500	102.16487			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.49854			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.60302			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.35263			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.98064				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.99000	101.87276	7.99000	101.80664				0.00	0	1,280,000,000
Total LGL04 SPOT										0.00	0	1,280,000,000
Total For LGL04										0.00	0	1,280,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.88968				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			9.77500	105.28047	9.77500	105.19769				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.51149				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	102.08390				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	102.93682				0.00	0	140,000,000
Total LGL09 SPOT										0.00	0	140,000,000
Total For LGL09										0.00	0	140,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.12332				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										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
LHC07L On 26/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC07U SPOT										0.00	0	0
Total For LHC07U										0.00	0	0
LHC08L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC08U SPOT										0.00	0	0
Total For LHC08U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.84000	104.98282	12.84000	104.87461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.32407				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	100.28746				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	100.32108				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	101.16558				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.70273				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.04802				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	100.47520				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	100.05404				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.39943				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 11/03/2019 Spot Bond					0.00000	99.74043				0.00	0	0
Total MAQ130 SPOT										0.00	0	0
Total For MAQ130										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.60563				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.49017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 13/05/2019 Spot Bond					0.00000	98.36897				0.00	0	0
Total MAQ133 SPOT										0.00	0	0
Total For MAQ133										0.00	0	0
MAQ13 On 22/03/2019 Spot Bond					0.00000	99.43587				0.00	0	0
Total MAQ134 SPOT										0.00	0	0
Total For MAQ134										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	102.02095				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	101.71928				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	100.31769				0.00	2,200,000,000	2,200,000,000
Total MBF051 SPOT										0.00	2,200,000,000	2,200,000,000
Total For MBF051										0.00	2,200,000,000	2,200,000,000
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	101.55407				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.67207				0.00	1,500,000,000	1,500,000,000
Total MBF055 SPOT										0.00	1,500,000,000	1,500,000,000
Total For MBF055										0.00	1,500,000,000	1,500,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	100.19601				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
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	100.02100				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.09151				0.00	0	100,000,000
Total MBF061 SPOT										0.00	0	100,000,000
Total For MBF061										0.00	0	100,000,000
MBP03 On 12/09/2019 Spot Bond					0.00000	101.70612				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	100.97044				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	99.91436				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	100.42471				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	99.93626				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	99.93507				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.89407				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.57479				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.57730				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.29004				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.30553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.14500	103.36421	8.14500	103.29582				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	103.38452	8.00000	103.31732				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			8.05500	103.33508	8.05500	103.26744				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	103.21788	8.91000	103.14323				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	101.12184				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.97000	103.96066	8.97000	103.88508				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/03/2020 Spot Bond					0.00000	101.48122				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			8.64000	8.64000	8.64000	102.70613				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	105.63260				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMF10 On 15/12/2024 Spot Bond			9.36670	9.36670	9.36670	100.27567				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			10.26670	10.26670	10.26670	100.40377				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond			13.56670	13.56670	13.56670	100.82507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.29143				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	101.56271				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			8.79500	8.79500	8.79500	106.73078				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	99.88781				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			11.66500	11.66500	11.66500	98.67702				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.97500	9.97500	9.97500	102.83779				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.57514				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	105.66918				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.74411				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	102.07212				0.00	0	500,000,000
Total MTN07 SPOT										0.00	0	500,000,000
Total For MTN07										0.00	0	500,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.69945				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.51547				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	102.38551				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	99.96046				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	99.41849				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	99.76152				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	162,952,000
Total MWA1U SPOT										0.00	0	162,952,000
Total For MWA1U										0.00	0	162,952,000
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	100.16798				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	99.99987				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	99.99994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.69891			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.80121			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.54028			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	101.62897			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.92455			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.30648			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			9.22500	99.22530	9.22500	99.15117			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			8.18500	103.26456	8.18500	103.19631			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.57500	102.37290	9.57500	102.29358			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			10.66500	99.89916	10.66500	99.81317			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.96500	102.09703	8.96500	102.02286		51,234,078,500,000.00	5,714,900,000	15,714,900,000	

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 NBK11A SPOT									51,234,078,500,000.00	5,714,900,000	15,714,900,000
Total For NBK11A									51,234,078,500,000.00	5,714,900,000	15,714,900,000
NBK12/On 19/03/2021 Spot Bond			7.94000	106.79879	7.94000	106.72990			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.38000	104.10840	9.38000	104.02935			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			9.37500	105.66666	9.37500	105.58646			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			8.26500	103.69369	8.26500	103.62450			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/On 11/02/2022 Spot Bond			8.51500	101.04011	8.51500	100.97031			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			9.80000	98.73423	9.80000	98.65598			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			9.97500	103.29264	9.97500	103.20981			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			8.73000	102.78458	8.73000	102.71222			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			9.04500	103.90072	9.04500	103.82499			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			9.96500	104.42431	9.96500	104.34065		199,300,000,000.00		20,000,000	10,000,000
Total NBK20A SPOT								199,300,000,000.00		20,000,000	10,000,000
Total For NBK20A								199,300,000,000.00		20,000,000	10,000,000
NBK20/On 25/06/2021 Spot Bond					0.00000	101.53921			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			10.42500	102.13610	10.42500	102.05012			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.71500	103.78529	9.71500	103.70372				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.93500	106.47832	9.93500	106.39279				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	100.42280				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			10.01500	108.19898	10.01500	108.11139				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.26395				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			9.27500	9.27500	9.27500	104.67310				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	103.00816				0.00	0	1,400,000,000
Total NBK25B SPOT										0.00	0	1,400,000,000
Total For NBK25B										0.00	0	1,400,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	16.52554	100.00000	16.41486				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.92286				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			10.22500	107.89827	10.22500	107.80914				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			9.68500	101.77290	9.68500	101.69315				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	100.73555				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/On 31/07/2026 Spot Bond			10.16500	102.42791	10.16500	102.34379			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK30/On 20/02/2024 Spot Bond			8.96000	102.65877	8.96000	102.58422		330,624,000,000.00		36,900,000	12,300,000
Total NBK30A SPOT								330,624,000,000.00		36,900,000	12,300,000
Total For NBK30A								330,624,000,000.00		36,900,000	12,300,000
NBK30I On 18/02/2021 Spot Bond					0.00000	101.18639			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31/On 09/11/2023 Spot Bond			8.94500	104.53602	8.94500	104.46024			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.10154			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	99.91160			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	100.44502			0.00	400,000,000	200,000,000
Total NBK33B SPOT									0.00	400,000,000	200,000,000
Total For NBK33B									0.00	400,000,000	200,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	101.82697			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	102.16207			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	103.09850			0.00	260,000,000	130,000,000
Total NBK36B SPOT									0.00	260,000,000	130,000,000
Total For NBK36B									0.00	260,000,000	130,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	100.51453			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.86918			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.12000	106.98356	8.12000	106.91301			1,624,000,000,000.00	200,000,000	230,000,000
Total NBK3A SPOT									1,624,000,000,000.00	200,000,000	230,000,000
Total For NBK3A									1,624,000,000,000.00	200,000,000	230,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	74.13835	100.00000	73.64177			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			11.44000	11.44000	11.44000	54.05456			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	100.56946			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	100.44053			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	101.00647			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	100.42316			0.00	800,000,000	400,000,000
Total NBK43B SPOT									0.00	800,000,000	400,000,000
Total For NBK43B									0.00	800,000,000	400,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.52459			0.00	0	100,000,000
Total NBK44B SPOT									0.00	0	100,000,000
Total For NBK44B									0.00	0	100,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.50020			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	101.38888			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	100.77285			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.25364			0.00	0	70,000,000

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 NBK48B SPOT									0.00	0	70,000,000
Total For NBK48B									0.00	0	70,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	100.26105			0.00	0	0
Total NBK49B SPOT									0.00	0	0
Total For NBK49B									0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.66527			0.00	0	0
Total NBK50B SPOT									0.00	0	0
Total For NBK50B									0.00	0	0
NBK51I On 21/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		030,000,000,000,000.00	70,300,000,000	47,800,000,000	
Total NBK51B SPOT								10,000,000,000,000.00	70,300,000,000	47,800,000,000	
Total For NBK51B								10,000,000,000,000.00	70,300,000,000	47,800,000,000	
NBK52I On 21/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	213,000,000,000	163,900,000,000	
Total NBK52B SPOT								10,000,000,000,000.00	213,000,000,000	163,900,000,000	
Total For NBK52B								10,000,000,000,000.00	213,000,000,000	163,900,000,000	
NBK53I On 21/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		650,000,000,000,000.00	36,500,000,000	26,500,000,000	
Total NBK53B SPOT								10,000,000,000,000.00	36,500,000,000	26,500,000,000	
Total For NBK53B								10,000,000,000,000.00	36,500,000,000	26,500,000,000	
NBK54I On 21/02/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		788,500,000,000,000.00	127,885,000,000	91,000,000,000	
Total NBK54B SPOT								18,500,000,000,000.00	127,885,000,000	91,000,000,000	
Total For NBK54B								18,500,000,000,000.00	127,885,000,000	91,000,000,000	
NBK7B On 19/04/2020 Spot Bond					0.00000	102.19396		0.00	0	0	
Total NBK7B SPOT								0.00	0	0	
Total For NBK7B								0.00	0	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.61176		0.00	0	0	
Total NCLN82 SPOT								0.00	0	0	
Total For NCLN82								0.00	0	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NCLN82/JIBAR SPOT								0.00	0	0	
Total For NCLN82/JIBAR								0.00	0	0	
NCLN8 On 20/03/2024 Spot Bond			10.61000	104.82939	10.61000	104.73961		0.00	0	0	
Total NCLN83 SPOT								0.00	0	0	
Total For NCLN83								0.00	0	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.60306		0.00	0	0	
Total NCLN84 SPOT								0.00	0	0	
Total For NCLN84								0.00	0	0	

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			10.64500	103.96846	10.64500	103.87914			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.61176			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.62557			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.64297			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	101.56272			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED05U SPOT									0.00	0	0
Total For NED05U									0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED06U SPOT									0.00	0	0
Total For NED06U									0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED07U SPOT									0.00	0	0
Total For NED07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED08U SPOT									0.00	0	0
Total For NED08U									0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.44500	8.44500	8.44500	104.16052			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	101.33833			0.00	0	145,000,000
Total NED16 SPOT									0.00	0	145,000,000
Total For NED16									0.00	0	145,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	101.06496			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	101.01074			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.70782			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			9.04000	104.48563	9.04000	104.40911			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	104.88576			0.00	20,000,000	10,000,000
Total NEDT1A SPOT									0.00	20,000,000	10,000,000
Total For NEDT1A									0.00	20,000,000	10,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.10419			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	100.66901			0.00	0	0
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	106.62184			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	107.14243			0.00	0	825,000,000
Total NGL02 SPOT									0.00	0	825,000,000
Total For NGL02									0.00	0	825,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL03 On 26/05/2022 Spot Bond					0.00000	99.88720				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.95799				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	101.85051				0.00	0	1,205,000,000
Total NGL05 SPOT										0.00	0	1,205,000,000
Total For NGL05										0.00	0	1,205,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	102.23567				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	101.79152				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.03716				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800				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	103.86196	13.50000	103.74957				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	102.22880				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	109.28219				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	108.43836				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.19000	4.19000	4.19000	208.69691				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI25	On	31/01/2025	Spot Bond			3.81500	3.81500	3.81500	127.79393			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			4.00500	4.00500	4.00500	93.89297			0.00	0	0
Total NI29 SPOT												0.00	0	0
Total For NI29												0.00	0	0
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT												0.00	0	0
Total For NI33												0.00	0	0
NI38	On	31/01/2038	Spot Bond			4.50500	4.50500	4.50500	101.05527			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			3.92000	3.92000	3.92000	127.05867			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			4.31000	4.31000	4.31000	124.36914			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			4.36000	4.36000	4.36000	170.47015			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			4.74000	165.59117	4.74000	165.49489			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			4.12000	106.90426	4.12000	106.84724			0.00	0	2,500,000,000
Total NILB17 SPOT												0.00	0	2,500,000,000
Total For NILB17												0.00	0	2,500,000,000
NMP20	On	24/07/2020	Spot Bond			7.69000	102.99485	7.69000	102.93046			0.00	0	0
Total NMP20N SPOT												0.00	0	0
Total For NMP20N												0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NN02 On 24/07/2023 Spot Bond					0.00000	97.70361			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	99.93026			0.00	0	0
Total NN03 SPOT									0.00	0	0
Total For NN03									0.00	0	0
NN04 On 22/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		498,500,000,000,000.00	14,985,000,000	14,985,000,000	
Total NN04 SPOT								18,500,000,000,000.00	14,985,000,000	14,985,000,000	
Total For NN04								18,500,000,000,000.00	14,985,000,000	14,985,000,000	
NQ1A1 On 22/05/2020 Spot Bond			8.32000	8.32000	8.32000	102.48647		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	100.18427		0.00	0	150,000,000	
Total NQ1A21 SPOT								0.00	0	150,000,000	
Total For NQ1A21								0.00	0	150,000,000	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.18724		0.00	0	100,000,000	
Total NQ1A24 SPOT								0.00	0	100,000,000	
Total For NQ1A24								0.00	0	100,000,000	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.99999		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	100.00007		0.00	0	0	
Total NQ1A27 SPOT								0.00	0	0	
Total For NQ1A27								0.00	0	0	
NQ1B1 On 22/05/2020 Spot Bond			8.52000	8.52000	8.52000	102.48287		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	100.00009		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	100.00008		0.00	0	0	
Total NQ1B20 SPOT								0.00	0	0	
Total For NQ1B20								0.00	0	0	
NQ1C1 On 22/05/2020 Spot Bond			8.72000	8.72000	8.72000	102.47927		0.00	0	0	
Total NQ1C10 SPOT								0.00	0	0	
Total For NQ1C10								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.00012				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	100.00018				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	100.00035				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.84500	114.42153	8.84500	114.33950				0.00	0	15,000,000
Total NRA022 SPOT										0.00	0	15,000,000
Total For NRA022										0.00	0	15,000,000
NRA02: On 31/05/2023 Spot Bond			4.11000	181.36831	4.11000	181.27203				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			11.18500	109.11684	11.18500	109.01901				0.00	0	6,340,000,000
Total NRA028 SPOT										0.00	0	6,340,000,000
Total For NRA028										0.00	0	6,340,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.90205	100.00000	14.80279				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	99.89605				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond					0.00000	101.32133				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	101.23223				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.55190				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	100.67473				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	101.03710				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	101.27279				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.79798				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.84423				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	99.99994				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	100.57297				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.91500	103.23771	7.91500	103.17133				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	102.51043				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2020 Spot Bond			9.04500	9.04500	9.04500	104.90639			0.00	0	1,570,000,000
Total OML05 SPOT									0.00	0	1,570,000,000
Total For OML05									0.00	0	1,570,000,000
OML06 On 19/03/2022 Spot Bond			10.02500	105.28063	10.02500	105.19532			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.01500	104.53564	11.01500	104.44279			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.56164			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.12500	107.18881	10.12500	107.10111			0.00	0	1,200,000,000
Total OML09 SPOT									0.00	0	1,200,000,000
Total For OML09									0.00	0	1,200,000,000
OML10 On 14/09/2025 Spot Bond			11.06500	106.43203	11.06500	106.33708			0.00	0	930,000,000
Total OML10 SPOT									0.00	0	930,000,000
Total For OML10									0.00	0	930,000,000
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.78463			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	99.86863			0.00	0	0
Total PMM43 SPOT									0.00	0	0
Total For PMM43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM44 On 07/11/2019 Spot Bond					0.00000	100.36223				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	99.86859				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	99.86541				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	99.86457				0.00	0	0
Total PMM49 SPOT										0.00	0	0
Total For PMM49										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	99.52883				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	100.04157				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	100.04368				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	100.04552				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	100.04920				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	100.04973				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	100.05025				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0

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 21/12/2026 Spot Bond			8.82500	111.19602	8.86500	110.88111			858,392,178,622,500.00	3,496,701,663,300	1,534,526,148,000
Total R186 SPOT									8,392,178,622,500.00	496,701,663,300	534,526,148,000
Total For R186									8,392,178,622,500.00	496,701,663,300	534,526,148,000
R197 On 07/12/2023 Spot Bond			2.91000	299.88483	2.91000	299.75477			17,038,885,170,000.00	5,855,287,000	34,642,043,500
Total R197 SPOT									17,038,885,170,000.00	5,855,287,000	34,642,043,500
Total For R197									17,038,885,170,000.00	5,855,287,000	34,642,043,500
R202 On 07/12/2033 Spot Bond			3.19000	233.90981	3.19000	233.80310			154,730,045,316,000.00	48,504,716,400	251,967,259,500
Total R202 SPOT									14,730,045,316,000.00	48,504,716,400	251,967,259,500
Total For R202									14,730,045,316,000.00	48,504,716,400	251,967,259,500
R2023 On 28/02/2023 Spot Bond			7.91000	99.39645	7.97500	99.11362			318,453,583,946,000.00	798,793,120,600	1,131,396,694,200
Total R2023 SPOT									18,453,583,946,000.00	798,793,120,600	131,396,694,200
Total For R2023									18,453,583,946,000.00	798,793,120,600	131,396,694,200
R2030 On 31/01/2030 Spot Bond			9.40000	91.10468	9.40000	91.03534			048,125,644,920,000.00	643,417,621,800	1,011,975,183,000
Total R2030 SPOT									18,125,644,920,000.00	643,417,621,800	1,011,975,183,000
Total For R2030									18,125,644,920,000.00	643,417,621,800	1,011,975,183,000
R2032 On 31/03/2032 Spot Bond			9.63000	93.19180	9.63000	93.11959			181,266,326,358,000.00	330,349,566,600	1,162,454,541,100
Total R2032 SPOT									11,266,326,358,000.00	330,349,566,600	162,454,541,100
Total For R2032									11,266,326,358,000.00	330,349,566,600	162,454,541,100
R2035 On 28/02/2035 Spot Bond			9.79500	92.56782	9.79500	92.49449			083,953,291,167,000.00	621,128,462,600	939,719,006,300
Total R2035 SPOT									13,953,291,167,000.00	621,128,462,600	939,719,006,300
Total For R2035									13,953,291,167,000.00	621,128,462,600	939,719,006,300
R2037 On 31/01/2037 Spot Bond			9.87500	89.12343	9.87500	89.05227			565,753,142,275,000.00	361,088,925,800	872,303,616,600
Total R2037 SPOT									15,753,142,275,000.00	361,088,925,800	372,303,616,600
Total For R2037									15,753,142,275,000.00	361,088,925,800	372,303,616,600
R2040 On 31/01/2040 Spot Bond			9.96000	92.23029	9.96000	92.15603			447,936,849,800,000.00	446,580,005,000	796,702,929,600
Total R2040 SPOT									17,936,849,800,000.00	446,580,005,000	796,702,929,600
Total For R2040									17,936,849,800,000.00	446,580,005,000	796,702,929,600
R2044 On 31/01/2044 Spot Bond			9.97000	89.43697	9.97000	89.36488			264,424,814,410,000.00	227,123,853,000	673,836,655,000
Total R2044 SPOT									14,424,814,410,000.00	227,123,853,000	673,836,655,000
Total For R2044									14,424,814,410,000.00	227,123,853,000	673,836,655,000
R2048 On 28/02/2048 Spot Bond			9.94000	88.67527	9.94000	88.60401			245,114,747,084,000.00	1,030,695,648,600	1,188,286,820,000
Total R2048 SPOT									15,114,747,084,000.00	1,030,695,648,600	1,188,286,820,000
Total For R2048									15,114,747,084,000.00	1,030,695,648,600	1,188,286,820,000
R207 On 15/01/2020 Spot Bond			6.57500	101.38324	6.64000	101.27296			172,162,480,937,500.00	178,275,662,500	181,961,700,000
Total R207 SPOT									2,162,480,937,500.00	178,275,662,500	181,961,700,000
Total For R207									2,162,480,937,500.00	178,275,662,500	181,961,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			7.08500	102.09427	7.14500	101.92090			526,779,860,229,000.00	215,494,687,400	727,797,605,700
Total R208 SPOT									16,779,860,229,000.00	215,494,687,400	727,797,605,700
Total For R208									16,779,860,229,000.00	215,494,687,400	727,797,605,700
R209 On 31/03/2036 Spot Bond			9.69500	74.04025	9.74500	73.65950			460,203,582,194,000.00	1,594,657,409,200	1,722,095,610,600
Total R209 SPOT									10,203,582,194,000.00	594,657,409,200	722,095,610,600
Total For R209									10,203,582,194,000.00	594,657,409,200	722,095,610,600
R210 On 31/03/2028 Spot Bond			3.18000	187.14040	3.18000	187.05516			12,185,414,016,000.00	3,831,891,200	70,032,524,200
Total R210 SPOT									12,185,414,016,000.00	3,831,891,200	70,032,524,200
Total For R210									12,185,414,016,000.00	3,831,891,200	70,032,524,200
R212 On 31/01/2022 Spot Bond			2.91000	156.00941	2.86000	156.15991			834,314,182,386,000.00	286,705,904,600	219,100,452,300
Total R212 SPOT									14,314,182,386,000.00	286,705,904,600	219,100,452,300
Total For R212									14,314,182,386,000.00	286,705,904,600	219,100,452,300
R213 On 28/02/2031 Spot Bond			9.48000	82.38519	9.52000	82.07385			310,312,345,348,000.00	560,159,530,100	598,080,510,900
Total R213 SPOT									10,312,345,348,000.00	560,159,530,100	598,080,510,900
Total For R213									10,312,345,348,000.00	560,159,530,100	598,080,510,900
R214 On 28/02/2041 Spot Bond			9.94000	69.43198	9.94000	69.37618			966,694,871,776,000.00	399,063,870,400	955,327,974,500
Total R214 SPOT									16,694,871,776,000.00	399,063,870,400	955,327,974,500
Total For R214									16,694,871,776,000.00	399,063,870,400	955,327,974,500
RCG01 On 24/10/2019 Spot Bond					0.00000	101.22293			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05U On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06U On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07U On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08U On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF14U SPOT									0.00	0	0
Total For RDF14U									0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.35638			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	101.58048			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.71727			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.89168			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.76638			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.64531			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.80059			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	99.88655			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.65907			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.73549			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.90198			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.25657			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.26388			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.26979			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC4 On 04/06/2019 Spot Bond					0.00000	99.79047				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.82773				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	100.17804				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 28/07/2019 Spot Bond					0.00000	100.53348				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB14U On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB14U SPOT										0.00	0	0
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	100.02225				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.53567				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	101.72206				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	102.11129				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	99.86864				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	102.63500				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	102.35835				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED60: On 09/03/2022 Spot Bond					0.00000	102.93166				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	100.12321				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	101.59734				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.46694				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES02: 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
RES03: On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04: On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	99.93119				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	100.77686				0.00	0	100,000,000
Total RES35 SPOT										0.00	0	100,000,000
Total For RES35										0.00	0	100,000,000
RES36 On 21/10/2019 Spot Bond					0.00000	100.79045				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	100.41300				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.95423				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES41 On 30/11/2022 Spot Bond					0.00000	99.86359				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.68000	105.93875	8.68000	105.86459				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.62500	101.55142	9.62500	101.47276				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.12000	96.99281	11.12000	96.90634				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	104.20900	10.00000	104.12800				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.84325				0.00	0	338,000,000
Total SBK17 SPOT										0.00	0	338,000,000
Total For SBK17										0.00	0	338,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	101.74803				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	100.74982				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK20 On 02/12/2019 Spot Bond					0.00000	103.63049			0.00	0	150,000,000
Total SBK20 SPOT									0.00	0	150,000,000
Total For SBK20									0.00	0	150,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.00246			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.29775			0.00	800,000,000	800,000,000
Total SBK22 SPOT									0.00	800,000,000	800,000,000
Total For SBK22									0.00	800,000,000	800,000,000
SBK23 On 28/05/2022 Spot Bond			10.27500	106.28557	10.27500	106.19735		205,500,000,000.00		20,000,000	2,040,000,000
Total SBK23 SPOT								205,500,000,000.00		20,000,000	2,040,000,000
Total For SBK23								205,500,000,000.00		20,000,000	2,040,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.20719			0.00	0	65,000,000
Total SBK24 SPOT									0.00	0	65,000,000
Total For SBK24									0.00	0	65,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.14133			0.00	20,000,000	702,000,000
Total SBK25 SPOT									0.00	20,000,000	702,000,000
Total For SBK25									0.00	20,000,000	702,000,000
SBK26 On 25/04/2021 Spot Bond			9.59500	109.18323	9.59500	109.09894			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	100.52435			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.74213			0.00	0	100,000,000
Total SBS18 SPOT									0.00	0	100,000,000
Total For SBS18									0.00	0	100,000,000
SBS19 On 23/06/2021 Spot Bond			8.33500	105.59281	8.33500	105.52176			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.58500	105.18603	9.58500	105.10445		21,853,800,000,000.00		2,280,000,000	570,000,000
Total SBS20 SPOT								21,853,800,000,000.00		2,280,000,000	570,000,000
Total For SBS20								21,853,800,000,000.00		2,280,000,000	570,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond					0.00000	103.80057				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	100.16991				0.00	0	2,000,000,000
Total SBS24 SPOT										0.00	0	2,000,000,000
Total For SBS24										0.00	0	2,000,000,000
SBS25 On 24/05/2019 Spot Bond			7.66000	102.54128	7.66000	102.47792			4,596,000,000,000.00		600,000,000	300,000,000
Total SBS25 SPOT									4,596,000,000,000.00		600,000,000	300,000,000
Total For SBS25									4,596,000,000,000.00		600,000,000	300,000,000
SBS27 On 20/02/2024 Spot Bond			8.97500	104.69929	8.97500	104.62314				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.77000	102.02118	7.77000	101.95752				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.70000	94.38060	9.70000	94.30654				0.00	0	438,000,000
Total SBS3 SPOT										0.00	0	438,000,000
Total For SBS3										0.00	0	438,000,000
SBS30 On 12/06/2019 Spot Bond					0.00000	101.79906				0.00	160,000,000	80,000,000
Total SBS30 SPOT										0.00	160,000,000	80,000,000
Total For SBS30										0.00	160,000,000	80,000,000
SBS31 On 12/06/2027 Spot Bond			9.79000	101.95991	9.79000	101.87961				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	101.51287				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.71500	106.04787	9.71500	105.96452				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.05949				0.00	0	700,000,000
Total SBS36 SPOT										0.00	0	700,000,000
Total For SBS36										0.00	0	700,000,000
SBS37 On 29/01/2020 Spot Bond			8.21000	100.37930	8.21000	100.31239				0.00	0	2,600,000,000
Total SBS37 SPOT										0.00	0	2,600,000,000
Total For SBS37										0.00	0	2,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			9.37500	99.39130	9.37500	99.31586				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.26500	97.11336	10.26500	97.03283				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.56500	102.46058	8.56500	102.38938				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.00406				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.84000	106.40859	8.84000	106.33234				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			9.46000	108.82107	9.46000	108.73775				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.79500	109.02157	9.79500	108.93521				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.03909				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.86500	106.15716	8.86500	106.08088				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	101.77461				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.83890				0.00	100,000,000	50,000,000
Total SBS48 SPOT										0.00	100,000,000	50,000,000
Total For SBS48										0.00	100,000,000	50,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.33075				0.00	1,000,000,000	1,000,000,000
Total SBS49 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBS49										0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS50 On 31/01/2022 Spot Bond			9.15500	101.39666	9.15500	101.32146			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.90500	9.90500	9.90500	100.08322			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.62168			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	102.47314			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	102.10567			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.75224			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.63000	8.63000	8.63000	102.65052			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.72188			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.81228			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	101.01042			0.00	0	400,000,000
Total SBS59 SPOT									0.00	0	400,000,000
Total For SBS59									0.00	0	400,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.84372			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.51905			0.00	0	100,000,000
Total SBS62 SPOT									0.00	0	100,000,000
Total For SBS62									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS63 On 31/01/2026 Spot Bond					0.00000	100.52483			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	100.53907			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.92000	287.49504	3.92000	287.34686			78,400,000,000.00	20,000,000	10,000,000
Total SBSI11 SPOT									78,400,000,000.00	20,000,000	10,000,000
Total For SBSI11									78,400,000,000.00	20,000,000	10,000,000
SBSI14 On 07/12/2033 Spot Bond			4.39000	4.39000	4.39000	204.07649			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	106.39862			0.00	113,100,000,000	76,500,000,000
Total SBT101 SPOT									0.00	113,100,000,000	76,500,000,000
Total For SBT101									0.00	113,100,000,000	76,500,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	106.67925			0.00	2,800,000,000	2,250,000,000
Total SBT102 SPOT									0.00	2,800,000,000	2,250,000,000
Total For SBT102									0.00	2,800,000,000	2,250,000,000
SBT103 On 31/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	70,000,000,000	258,200,000,000
Total SBT103 SPOT									10,000,000,000,000.00	70,000,000,000	258,200,000,000
Total For SBT103									10,000,000,000,000.00	70,000,000,000	258,200,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.67075			0.00	1,000,000,000	1,370,000,000
Total SBT201 SPOT									0.00	1,000,000,000	1,370,000,000
Total For SBT201									0.00	1,000,000,000	1,370,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	99.75140			0.00	0	300,000,000
Total SBT202 SPOT									0.00	0	300,000,000
Total For SBT202									0.00	0	300,000,000
SBT203 On 03/12/2023 Spot Bond			10.02500	103.74326	10.02500	103.65967			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.49246			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	101.49261			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI006 On 11/07/2022 Spot Bond					0.00000	101.34522			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	104.20900	10.00000	104.12800			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	101.46016			0.00	200,000,000	100,000,000
Total SLI4 SPOT									0.00	200,000,000	100,000,000
Total For SLI4									0.00	200,000,000	100,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.17215			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	100.17663			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.16758			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	100.17234			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	100.17969			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	100.18131			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	100.18160			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	100.18265			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.19496				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	100.19851				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	100.18963				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	100.19388				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	102.67359				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			10.22500	10.22500	10.22500	109.37701				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.88550				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.55622				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.57931				0.00	0	150,000,000
Total SPDA11 SPOT										0.00	0	150,000,000
Total For SPDA11										0.00	0	150,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.52938				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	100.26138				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	100.25204				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.02414			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	100.27610			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	101.92494			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	101.00211			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	101.43713			0.00	0	0
Total SPG004 SPOT									0.00	0	0
Total For SPG004									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS040U SPOT									0.00	0	0
Total For SS040U									0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS041U SPOT									0.00	0	0
Total For SS041U									0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS042U SPOT									0.00	0	0
Total For SS042U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS047U SPOT									0.00	0	0
Total For SS047U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS050L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS050U SPOT									0.00	0	0
Total For SS050U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.54500	102.39075	8.54500	102.32016			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.71500	99.04612	8.71500	98.97651			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.71500	99.04612	8.71500	98.97651			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			4.47500	4.47500	4.47500	123.25066			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2026 Spot Bond			10.36500	102.58467	10.36500	102.49927			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			11.39000	71.59247	11.39000	71.52677			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	101.43741			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	102.20142			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	101.64463			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03: On 02/06/2020 Spot Bond					0.00000	99.76242			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	100.10159			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	99.82412			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.69824			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.96478			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.37500	105.15972	9.37500	105.08034			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			4.29500	104.22325	4.29500	104.16617			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.64568			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	100.56803			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	101.02417			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.94000	3.94000	3.94000	287.10742			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	101.28689			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05: On 26/10/2020 Spot Bond					0.00000	100.65765			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			7.19700	104.62138	7.19700	104.56043			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.62068			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	100.44493			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.03765			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			3.98000	3.98000	3.98000	175.61900			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	127.47820			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			4.25500	4.25500	4.25500	104.77180			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			3.95500	3.95500	3.95500	94.31090			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			3.98000	3.98000	3.98000	175.61900			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN066 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	99.85930				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN069 On 28/05/2023 Spot Bond					0.00000	99.86106				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN070 On 28/02/2022 Spot Bond					0.00000	99.86532				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN071 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	99.84465				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN072 On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	101.65277				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN074 On 15/06/2023 Spot Bond					0.00000	101.62760				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN075 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN076 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN077 On 19/06/2023 Spot Bond					0.00000	101.62251				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN078 On 13/07/2023 Spot Bond					0.00000	100.97856				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN079 On 31/07/2021 Spot Bond					0.00000	96.65300				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN080 On 16/08/2020 Spot Bond					0.00000	100.51044				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN081 On 27/08/2024 Spot Bond					0.00000	99.88096				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN082 On 12/09/2025 Spot Bond					0.00000	101.87666				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN083 On 05/11/2023 Spot Bond					0.00000	100.42572				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN084 On 07/12/2033 Spot Bond			4.06500	4.06500	4.06500	211.39480				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN086 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.88500	99.42879	9.88500	99.34975				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.16622				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.29000	100.47579	8.29000	100.41002				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	100.02339				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A12 On 21/08/2020 Spot Bond			8.19000	103.19399	8.19000	103.12537				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	100.02439				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.29000	102.88745	8.29000	102.81822				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	99.86403				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.24000	102.16770	8.24000	102.09935				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	100.00735				0.00	0	102,795,700
Total T13A21 SPOT										0.00	0	102,795,700
Total For T13A21										0.00	0	102,795,700
T14A10 On 21/11/2019 Spot Bond					0.00000	100.02227				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	100.02263				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	103.83876	8.55000	103.76674				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	100.02050				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	101.45655				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	101.09953				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS13€ On 27/05/2019 Spot Bond					0.00000	100.10402				0.00	0	100,000,000
Total TFS139 SPOT										0.00	0	100,000,000
Total For TFS139										0.00	0	100,000,000
TFS141On 28/10/2019 Spot Bond					0.00000	100.91644				0.00	1,200,000,000	1,200,000,000
Total TFS141 SPOT										0.00	1,200,000,000	1,200,000,000
Total For TFS141										0.00	1,200,000,000	1,200,000,000
TFS142On 28/10/2021 Spot Bond					0.00000	100.60889				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144On 20/03/2020 Spot Bond					0.00000	101.87714				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	101.52463				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147On 12/10/2020 Spot Bond					0.00000	101.11969				0.00	0	520,000,000
Total TFS147 SPOT										0.00	0	520,000,000
Total For TFS147										0.00	0	520,000,000
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.97689				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.51016				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	99.87252				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152On 25/04/2019 Spot Bond					0.00000	100.67690				0.00	0	300,000,000
Total TFS152 SPOT										0.00	0	300,000,000
Total For TFS152										0.00	0	300,000,000
TFS153On 06/07/2021 Spot Bond					0.00000	100.99699				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154On 06/07/2023 Spot Bond					0.00000	101.06210				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS15€ On 03/09/2021 Spot Bond					0.00000	99.78910				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	99.78446				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.09330				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.02233				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			8.24000	8.24000	8.24000	100.50107				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	100.02288				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.15000	100.30573	8.15000	100.24113				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	100.02288				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.26000	100.14371	8.26000	100.07839				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	100.02413				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	100.02413				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/08/2019 Spot Bond					0.00000	100.02413				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.02413				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.40753				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.40753				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.02635				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.02632				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.03537				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.03068				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	100.06356				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	100.03521				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	100.23087				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.39000	101.37768	8.39000	101.30865				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.87201				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			8.28000	101.95958	8.28000	101.89105				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.02401				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.02404				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.02482				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.02531				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.02393				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.02591				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.02612				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.02618				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.02767				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.02740				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond					0.00000	100.03483				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	100.03483				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	100.03564				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	100.03582				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	100.03537				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	100.34431				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	100.02299				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.44500	106.61461	8.44500	106.54156				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	100.30841				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	101.26064				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			8.49500	104.50347	8.49500	104.43144				0.00	0	80,000,000
Total TH14A8 SPOT										0.00	0	80,000,000
Total For TH14A8										0.00	0	80,000,000
TH14B On 21/11/2021 Spot Bond					0.00000	100.02458				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond					0.00000	100.50446				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	100.02349				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	100.02588				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	101.46327				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	100.02505				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	100.03364				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	100.03310				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.18472				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	100.02178				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	100.02244				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	102.49341				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	100.02163				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond					0.00000	99.83318			0.00	0	0
Total TH15A5 SPOT									0.00	0	0
Total For TH15A5									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.02142			0.00	0	50,000,000
Total TH15A7 SPOT									0.00	0	50,000,000
Total For TH15A7									0.00	0	50,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	100.02180			0.00	0	0
Total TH15A8 SPOT									0.00	0	0
Total For TH15A8									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.02302			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	100.02281			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.81341			0.00	0	0
Total TH15B3 SPOT									0.00	0	0
Total For TH15B3									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.02427			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	100.02390			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.02363			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.03196			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	100.03064			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.02927			0.00	0	0
Total TH15D3 SPOT									0.00	0	0
Total For TH15D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH9A1: On 18/07/2019 Spot Bond					0.00000	101.10613				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.90922				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	101.86582				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	101.62330				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			8.03000	8.03000	8.03000	98.08172				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	53.30281	100.00000	53.00000				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	104.20900	10.00000	104.12800				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	99.77756				0.00	0	100,000,000
Total TL22 SPOT										0.00	0	100,000,000
Total For TL22										0.00	0	100,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	101.92138				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			9.16500	99.43570	9.16500	103.86959				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.67500	99.37844	9.67500	99.30065				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	99.92925				0.00	0	0
Total TL26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.69888			0.00	500,000,000	500,000,000
Total TL27 SPOT									0.00	500,000,000	500,000,000
Total For TL27									0.00	500,000,000	500,000,000
TL28 On 24/04/2025 Spot Bond			10.13500	99.28883	10.13500	99.20796			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	100.72150			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.34236			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	100.72774			0.00	0	0
Total TLC06 SPOT									0.00	0	0
Total For TLC06									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.37500	107.69879	8.37500	107.62559		92,850,275,000.00		11,086,600	32,855,241,200
Total TN20 SPOT								92,850,275,000.00		11,086,600	32,855,241,200
Total For TN20								92,850,275,000.00		11,086,600	32,855,241,200
TN20/R On 17/09/2020 Spot Bond			100.00000	40.41657	100.00000	40.14587		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	27.03661	100.00000	26.85553		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			9.57500	107.82717	9.57500	107.74363		76,600,000,000.00		8,000,000	20,958,000,000
Total TN23 SPOT								76,600,000,000.00		8,000,000	20,958,000,000
Total For TN23								76,600,000,000.00		8,000,000	20,958,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	15.83238	100.00000	15.72635		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			10.56500	95.24431	10.56500	95.16308		26,529,629,929,000.00		2,511,086,600	23,344,199,300
Total TN25 SPOT								26,529,629,929,000.00		2,511,086,600	23,344,199,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN25									16,529,629,929,000.00	2,511,086,600	23,344,199,300
TN25/R On 19/08/2025 Spot Bond			100.00000	10.09985	100.00000	10.03220			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			10.66500	92.64562	10.66500	92.56588			0.00	0	700,000,000
Total TN27 SPOT									0.00	0	700,000,000
Total For TN27									0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.28741	100.00000	11.21181			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			11.27500	99.03185	11.27500	98.94236			0.00	0	11,880,000,000
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.67897	8.00000	122.59969			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			11.99500	94.53390	11.99500	94.44318			17,992,500,000,000.00	1,500,000,000	11,500,000,000
Total TN40 SPOT									17,992,500,000,000.00	1,500,000,000	11,500,000,000
Total For TN40									17,992,500,000,000.00	1,500,000,000	11,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.07958	10.75000	103.98980			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	104.20900	10.00000	104.12800			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	101.03762			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.75500	103.45797	8.75500	103.38452			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.54000	103.76365	8.54000	103.69216			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			8.34000	8.34000	8.34000	104.06276			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.85897				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	101.90662				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	102.10670				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	102.18288				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	102.67764				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	102.67764				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.19247				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	100.19732				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			9.07500	102.40543	9.07500	102.33014				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	100.17682				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	100.19140				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	100.19561				0.00	200,000,000	100,000,000
Total TRA3A7 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3A7										0.00	200,000,000	100,000,000
TRA3B On 14/11/2022 Spot Bond					0.00000	100.22815				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	100.22367				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										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
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.75324				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.06003				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.18882				0.00	0	0
Total TU1D11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.73108				0.00	200,000,000	147,251,500
Total TUHF01 SPOT										0.00	200,000,000	147,251,500
Total For TUHF01										0.00	200,000,000	147,251,500
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 27/02/2019 Spot Bond					0.00000	101.81341				0.00	0	0
Total TWC287 SPOT										0.00	0	0
Total For TWC287										0.00	0	0
TWC28 On 07/03/2019 Spot Bond					0.00000	101.60540				0.00	0	0
Total TWC288 SPOT										0.00	0	0
Total For TWC288										0.00	0	0
TWC28 On 08/04/2019 Spot Bond					0.00000	100.91978				0.00	0	0
Total TWC289 SPOT										0.00	0	0
Total For TWC289										0.00	0	0
TWC29 On 15/04/2019 Spot Bond					0.00000	100.81205				0.00	0	0
Total TWC290 SPOT										0.00	0	0
Total For TWC290										0.00	0	0
TWC29 On 18/04/2019 Spot Bond					0.00000	100.66805				0.00	0	0
Total TWC291 SPOT										0.00	0	0
Total For TWC291										0.00	0	0
TWC29 On 24/04/2019 Spot Bond					0.00000	100.60542				0.00	0	0
Total TWC292 SPOT										0.00	0	0
Total For TWC292										0.00	0	0
TWC29 On 30/04/2019 Spot Bond					0.00000	100.48016				0.00	0	0
Total TWC293 SPOT										0.00	0	0
Total For TWC293										0.00	0	0
TWC29 On 15/05/2019 Spot Bond					0.00000	100.22247				0.00	0	0
Total TWC294 SPOT										0.00	0	0
Total For TWC294										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.92300	103.06604	8.92300	102.99151				0.00	0	200,000,000
Total UG21 SPOT										0.00	0	200,000,000
Total For UG21										0.00	0	200,000,000
UG26 On 09/03/2026 Spot Bond			10.76500	107.91187	10.76500	107.81815				0.00	0	0
Total UG26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UG26										0.00	0	0
VCJA11 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
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA31 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
VCJA41 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
VCJA51 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
VCJA61 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
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJB11 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
VCJB21 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
VCJB31 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
VCJB41 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA8U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
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
VKC28 On 05/03/2019 Spot Bond					0.00000	101.64493				0.00	0	0
Total VKC28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC28										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.79337				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	101.33268				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	101.53015				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	101.11249				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.78790				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.63551				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	99.99968				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	99.88661				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR840L On 28/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR840U SPOT										0.00	0	0
Total For VR840U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VR841U										0.00	0	0
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR842U SPOT										0.00	0	0
Total For VR842U										0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR843U SPOT										0.00	0	0
Total For VR843U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR845U SPOT										0.00	0	0
Total For VR845U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.41218				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.19714				0.00	0	1,500,000,000
Total WHL02 SPOT										0.00	0	1,500,000,000
Total For WHL02										0.00	0	1,500,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.22354				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WHL05U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.30500	102.61067	7.30500	102.55021			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			7.28000	104.21917	7.28000	104.15743			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.97000	104.27817	7.97000	104.21066			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	25.61327	100.00000	25.44172			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			6.69000	96.18454	6.69000	96.13210			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.92e+017	2,855,410,290,029	494,244,787,142
Total for SPOT :									1.92e+017	855,410,290,029	494,244,787,142
Total Futures									1.92e+017	855,410,329,167	494,245,591,653
Total Options									0.00	0	124,290
Grand Total:									1.92e+017	855,410,329,167	494,245,715,943