



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/03/2019

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			10.88599	76.74675	10.88213	76.76943			0.00	0	350
ES33 On 01/08/2019 Bond Future			10.98925	78.18497	10.98389	78.21595			0.00	0	0
ES33 On 07/11/2019 Bond Future			11.09685	76.03010	11.09053	76.06601			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			11.14299	78.51841	11.13912	78.54437			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.24433	79.99011	11.23908	80.02479			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.35003	77.40337	11.34391	77.44312			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			134.17713	134.17713	134.20010	134.20010			0.00	0	691
I2025 On 01/08/2019 Bond Future			135.26728	135.26728	135.30454	135.30454			0.00	0	0
I2025 On 07/11/2019 Bond Future			138.14112	138.14112	138.18661	138.18661			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			100.59578	100.59578	100.61295	100.61295			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			102.50552	102.50552	102.53335	102.53335			0.00	0	0
I2029	On	07/11/2019	Bond Future			103.57553	103.57553	103.60971	103.60971			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			102.51419	102.51419	102.59276	102.59276			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			104.46021	104.46021	104.55095	104.55095			0.00	0	0
I2033	On	07/11/2019	Bond Future			105.49565	105.49565	105.59403	105.59403			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			122.40947	122.40947	122.43016	122.43016			0.00	0	10,812
I2038	On	01/08/2019	Bond Future			123.09426	123.09426	123.12773	123.12773			0.00	0	0
I2038	On	07/11/2019	Bond Future			125.70938	125.70938	125.75052	125.75052			0.00	0	0
Total I2038 Future												0.00	0	10,812
Total For I2038												0.00	0	10,812
I2046	On	02/05/2019	Bond Future			115.10755	115.10755	115.34432	115.34432			0.00	0	12,523
I2046	On	01/08/2019	Bond Future			117.29275	117.29275	117.54605	117.54605			0.00	0	0
I2046	On	07/11/2019	Bond Future			118.04424	118.04424	118.30940	118.30940			0.00	0	0
Total I2046 Future												0.00	0	12,523
Total For I2046												0.00	0	12,523
I2050	On	02/05/2019	Bond Future			120.58880	120.58880	120.98347	120.98347			0.00	0	10,684
I2050	On	01/08/2019	Bond Future			121.06046	121.06046	121.47483	121.47483			0.00	0	0
I2050	On	07/11/2019	Bond Future			123.63238	123.63238	124.06225	124.06225			0.00	0	0
Total I2050 Future												0.00	0	10,684
Total For I2050												0.00	0	10,684
R186	On	02/05/2019	Bond Future			8.69060	113.86638	8.68617	113.89226		6.32	0.00	0	88,063
R186	On	01/08/2019	Bond Future			8.74337	110.70073	8.73669	110.73865		6.83	0.00	0	10
R186	On	07/11/2019	Bond Future			8.78717	113.02536	8.77901	113.07025		6.52	0.00	0	0
Total R186 Future												0.00	0	88,073
R186	On	02/05/2019	Bond Future	9.02	Call			2,329.76000	2.32976	2,301,680	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,450.08000	1.45008	1,424,360	6.36	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.05	Call			2,464.49000	2.46449	2,436,250	6.56	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			365.04000	0.36504	362,680	6.56	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			1,826.28000	1.82628	1,799,160	6.43	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			586.02000	0.58602	584,780	6.43	0.00	0	8,250
R186	On	02/05/2019	Bond Future	10.02	Put			7.76000	0.00776	7,330	7.39	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			187.69000	0.18769	185,110	6.78	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			3,419.05000	3.41905	3,390,590	6.78	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			1,182.98000	1.18298	1,186,330	6.26	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			971.37000	0.97137	948,840	6.26	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			787.57000	0.78757	787,730	6.36	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			602.68000	0.60268	584,430	6.16	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			427.50000	0.42750	425,410	6.50	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Call			2,241.54000	2.24154	2,213,570	6.50	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			6,025.06000	6.02506	5,998,030	7.39	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			30.92000	0.03092	29,770	7.39	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			7,454.99000	7.45499	7,428,680	7.39	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			10.73000	0.01073	10,180	7.39	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			222.69000	0.22269	220,070	6.72	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			3,172.53000	3.17253	3,144,030	6.72	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			1,276.32000	1.27632	1,280,450	6.24	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			888.80000	0.88880	867,050	6.24	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			1,697.50000	1.69750	1,705,130	6.16	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,118.84000	1.11884	1,095,110	6.29	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			158.21000	0.15821	155,720	6.84	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			3,670.13000	3.67013	3,641,760	6.84	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			7,719.28000	7.71928	7,693,060	7.39	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			5.88000	0.00588	5,540	7.39	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			7,137.36000	7.13736	7,110,930	7.39	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			401.44000	0.40144	399,240	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,374.34000	2.37434	2,346,200	6.53	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			388.93000	0.38893	386,670	6.53	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,285.50000	2.28550	2,257,470	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			414.30000	0.41430	412,150	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			1,038.07000	1.03807	1,040,220	6.29	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			577.03000	0.57703	579,200	7.71	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			4,926.59000	4.92659	4,890,970	7.68	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			594.04000	0.59404	596,340	7.68	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,950.30000	2.95030	2,919,340	7.09	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			7,508.20000	7.50820	7,470,460	8.00	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			214.10000	0.21410	214,280	8.00	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,971.88000	4.97188	4,936,200	7.69	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			585.47000	0.58547	587,710	7.69	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			5,017.26000	5.01726	4,981,510	7.71	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			3,337.28000	3.33728	3,358,620	6.46	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			821.30000	0.82130	804,720	6.46	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			1,190.07000	1.19007	1,197,030	7.09	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			2,979.22000	2.97922	2,948,450	6.72	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,989.07000	1.98907	2,003,190	6.72	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			2,912.53000	2.91253	2,882,070	6.70	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			2,031.22000	2.03122	2,045,650	6.70	0.00	0	0

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R186	On	07/11/2019	Bond Future	8.95	Call			2,945.97000	2.94597	2,915,350	6.71	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			2,010.23000	2.01023	2,024,500	6.71	0.00	0	0
Total R186 Option												0.00	0	76,120
Total For R186												0.00	0	164,193
R197	On	02/05/2019	Bond Future			301.85430	301.85430	301.90722	301.90722			0.00	0	2,350
R197	On	01/08/2019	Bond Future			300.02934	300.02934	300.11403	300.11403			0.00	0	0
R197	On	07/11/2019	Bond Future			306.40398	306.40398	306.50699	306.50699			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			234.36452	234.36452	234.40383	234.40383			0.00	0	8,666
R202	On	01/08/2019	Bond Future			234.80062	234.80062	234.86470	234.86470			0.00	0	0
R202	On	07/11/2019	Bond Future			239.78901	239.78901	239.86755	239.86755			0.00	0	0
Total R202 Future												0.00	0	8,666
Total For R202												0.00	0	8,666
R2023	On	02/05/2019	Bond Future			7.81070	101.21782	7.80584	101.23359		2.99	0.00	0	66,540
R2023	On	01/08/2019	Bond Future			7.82352	103.11465	7.81487	103.14111		3.36	0.00	0	0
R2023	On	07/11/2019	Bond Future			7.82022	101.34425	7.80882	101.37683		3.28	0.00	0	0
Total R2023 Future												0.00	0	66,540
R2023	On	02/05/2019	Bond Future	8.46	Call			2,140.57000	2.14057	2,124,020	3.79	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			45.75000	0.04575	44,970	3.79	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			2,080.71000	2.08071	2,064,160	3.76	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			49.13000	0.04913	48,350	3.76	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			2,110.61000	2.11061	2,094,060	3.78	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			47.41000	0.04741	46,630	3.78	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,513.31000	3.51331	3,487,880	4.30	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			142.64000	0.14264	143,670	4.30	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,539.41000	3.53941	3,513,960	4.30	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			139.41000	0.13941	140,420	4.30	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,487.27000	3.48727	3,461,870	4.30	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			145.93000	0.14593	146,990	4.30	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,411.55000	1.41155	1,390,480	3.46	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			895.31000	0.89531	906,820	3.46	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,430.26000	1.43026	1,409,070	3.47	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			885.62000	0.88562	897,010	3.47	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,393.25000	1.39325	1,372,310	3.46	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			905.41000	0.90541	917,050	3.46	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	66,540
R2030	On	02/05/2019	Bond Future			9.22397	93.86982	9.20940	93.96241		8.92	0.00	0	45,502

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			9.28634	91.62405	9.26968	91.72794		9.52	0.00	0	0
R2030	On	07/11/2019	Bond Future			9.33814	93.54830	9.31997	93.65952		9.26	0.00	0	0
Total R2030 Future												0.00	0	45,502
R2030	On	02/05/2019	Bond Future	10.20	Call			6,087.32000	6.08732	5,995,500	10.37	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			66.49000	0.06649	67,260	10.37	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.41	Call			2,008.01000	2.00801	1,935,880	9.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			744.06000	0.74406	764,520	9.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,925.16000	1.92516	1,854,210	9.07	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			786.18000	0.78618	807,820	9.07	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			2,468.74000	2.46874	2,528,210	8.53	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			472.70000	0.47270	439,580	8.53	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,966.38000	1.96638	1,894,840	9.08	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			764.89000	0.76489	785,940	9.08	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			6,269.64000	6.26964	6,357,840	8.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			283.34000	0.28334	267,650	8.45	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.91	Call			4,770.73000	4.77073	4,685,770	10.41	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			888.37000	0.88837	907,300	10.41	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			4,817.02000	4.81702	4,731,780	10.43	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			875.79000	0.87579	894,440	10.43	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,724.57000	4.72457	4,639,880	10.40	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			901.14000	0.90114	920,340	10.40	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Put			2,562.32000	2.56232	2,611,670	9.42	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,811.39000	1.81139	1,756,850	9.42	0.00	0	2,025
R2030	On	07/11/2019	Bond Future	9.48	Put			2,407.83000	2.40783	2,450,190	9.50	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,417.20000	3.41720	3,347,970	9.51	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			2,383.36000	2.38336	2,425,350	9.51	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,345.86000	3.34586	3,277,370	9.49	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			2,432.82000	2.43282	2,475,550	9.49	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,381.29000	3.38129	3,312,430	9.50	0.00	0	0
Total R2030 Option												0.00	0	13,050
Total For R2030												0.00	0	58,552
R2032	On	02/05/2019	Bond Future			9.44306	92.02744	9.43364	92.09259		10.22	0.00	0	43,357
R2032	On	01/08/2019	Bond Future			9.50324	93.75215	9.49209	93.82809		10.32	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.56042	91.55768	9.54809	91.64032		10.57	0.00	0	0
Total R2032 Future												0.00	0	43,357
R2032	On	02/05/2019	Bond Future	9.62	Call			2,158.00000	2.15800	2,103,070	10.38	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			881.08000	0.88108	891,300	10.38	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,202.89000	2.20289	2,147,580	10.40	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			858.16000	0.85816	868,000	10.40	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			2,113.66000	2.11366	2,059,120	10.37	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
R2032	On	02/05/2019	Bond Future	9.61	Put			904.63000	0.90463	915,240	10.37	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			5,040.52000	5.04052	4,976,600	11.11	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			1,025.87000	1.02587	1,037,890	11.11	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,089.91000	5.08991	5,025,800	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			1,011.31000	1.01131	1,023,140	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,991.07000	4.99107	4,927,350	11.09	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			1,040.44000	1.04044	1,052,660	11.09	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,744.94000	3.74494	3,691,380	10.76	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			2,668.09000	2.66809	2,697,170	10.76	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,783.34000	3.78334	3,729,510	10.77	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,640.56000	2.64056	2,669,370	10.77	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,707.02000	3.70702	3,653,730	10.75	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,696.16000	2.69616	2,725,510	10.75	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	43,357
R2035	On	02/05/2019	Bond Future			9.61178	95.68704	9.60741	95.72068		10.97	0.00	0	80,041
R2035	On	01/08/2019	Bond Future			9.67141	97.48020	9.66559	97.52438		11.10	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.73145	95.02040	9.72474	95.07064		11.42	0.00	0	0
Total R2035 Future												0.00	0	80,041
R2035	On	02/05/2019	Bond Future	9.73	Put			1,195.26000	1.19526	1,193,520	11.30	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,178.62000	2.17862	2,143,050	11.32	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			1,166.00000	1.16600	1,164,070	11.32	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,225.51000	2.22551	2,189,760	11.33	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			1,137.17000	1.13717	1,135,060	11.33	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,132.07000	2.13207	2,096,690	11.30	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,345.17000	5.34517	5,304,490	11.74	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			1,199.24000	1.19924	1,202,740	11.74	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,398.69000	5.39869	5,357,920	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			1,181.78000	1.18178	1,185,190	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,291.59000	5.29159	5,251,020	11.72	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			1,216.73000	1.21673	1,220,340	11.72	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			3,021.79000	3.02179	3,036,320	11.54	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			4,142.66000	4.14266	4,106,790	11.55	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,990.35000	2.99035	3,004,720	11.55	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			4,185.00000	4.18500	4,148,970	11.56	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,959.19000	2.95919	2,973,400	11.56	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			4,100.52000	4.10052	4,064,810	11.54	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	80,041
R2037	On	02/05/2019	Bond Future			9.69418	92.20899	9.68985	92.24255		11.56	0.00	0	54,434

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			9.75785	89.68181	9.75214	89.72548		12.26	0.00	0	0
R2037	On	07/11/2019	Bond Future			9.81336	91.56541	9.80681	91.61492		12.06	0.00	0	0
Total R2037 Future												0.00	0	54,434
R2037	On	02/05/2019	Bond Future	9.79	Put			1,250.65000	1.25065	1,249,390	11.62	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,067.73000	2.06773	2,032,710	11.63	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			1,219.88000	1.21988	1,218,420	11.63	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,113.93000	2.11393	2,078,700	11.65	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			1,189.71000	1.18971	1,188,040	11.65	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			2,022.03000	2.02203	1,987,210	11.62	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			5,331.87000	5.33187	5,291,580	13.09	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			1,284.63000	1.28463	1,288,010	13.09	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,385.36000	5.38536	5,344,960	13.11	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			1,266.86000	1.26686	1,270,130	13.11	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			5,278.35000	5.27835	5,238,160	13.07	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			1,302.45000	1.30245	1,305,930	13.07	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			4,224.71000	4.22471	4,189,080	12.28	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			3,077.68000	3.07768	3,091,560	12.28	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,267.05000	4.26705	4,231,270	12.29	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			3,045.92000	3.04592	3,059,650	12.29	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			4,182.25000	4.18225	4,146,780	12.27	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			3,109.41000	3.10941	3,123,450	12.27	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,434
R2040	On	02/05/2019	Bond Future			9.77908	95.49351	9.77475	95.52960		11.97	0.00	0	25,025
R2040	On	01/08/2019	Bond Future			9.84275	92.77752	9.83709	92.82410		12.72	0.00	0	0
R2040	On	07/11/2019	Bond Future			9.89859	94.72610	9.89211	94.77882		12.53	0.00	0	0
Total R2040 Future												0.00	0	25,025
R2040	On	02/05/2019	Bond Future	9.60	Call			1,065.08000	1.06508	1,036,250	11.74	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.90	Put			1,276.97000	1.27697	1,274,960	12.20	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,212.87000	2.21287	2,175,180	12.17	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			1,341.98000	1.34198	1,340,380	12.17	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			584.96000	0.58496	579,690	12.80	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			4,025.13000	4.02513	3,983,770	12.80	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			2,540.28000	2.54028	2,547,540	11.74	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,262.19000	2.26219	2,224,290	12.19	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			1,309.23000	1.30923	1,307,420	12.19	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,311.88000	2.31188	2,273,780	12.20	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			1,420.13000	1.42013	1,423,670	13.74	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,609.61000	5.60961	5,566,780	13.70	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			1,459.48000	1.45948	1,463,230	13.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/08/2019	Bond Future	10.37	Call			5,666.25000	5.66625	5,623,310	13.72	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			1,439.67000	1.43967	1,443,310	13.72	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,723.04000	5.72304	5,680,000	13.74	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,507.17000	4.50717	4,469,130	12.58	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			3,235.92000	3.23592	3,250,600	12.58	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			4,416.45000	4.41645	4,378,750	12.56	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			3,304.68000	3.30468	3,319,700	12.56	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			4,461.86000	4.46186	4,423,990	12.57	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			3,270.29000	3.27029	3,285,140	12.57	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												0.00	0	27,325
R2044	On	02/05/2019	Bond Future			9.77710	92.78008	9.76764	92.86080		12.57	15,030,372.96	162	37,378
R2044	On	01/08/2019	Bond Future			9.83742	90.13840	9.82654	90.23016		13.39	0.00	0	0
R2044	On	07/11/2019	Bond Future			9.89015	92.03164	9.87834	92.13024		13.21	0.00	0	0
Total R2044 Future												15,030,372.96	162	37,378
R2044	On	02/05/2019	Bond Future	9.90	Put			1,277.40000	1.27740	1,292,570	12.82	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,447.79000	2.44779	2,381,720	12.83	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			1,245.68000	1.24568	1,260,330	12.83	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,500.01000	2.50001	2,433,440	12.85	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			1,214.47000	1.21447	1,228,620	12.85	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,395.94000	2.39594	2,330,390	12.82	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			5,437.89000	5.43789	5,493,080	12.84	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			5,960.04000	5.96004	5,883,610	14.48	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			1,406.53000	1.40653	1,421,860	14.48	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			6,018.20000	6.01820	5,941,530	14.50	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			1,387.41000	1.38741	1,402,500	14.50	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,902.00000	5.90200	5,825,810	14.46	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			1,351.58000	1.35158	1,315,010	12.84	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,905.15000	2.90515	2,937,710	13.54	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			3,186.84000	3.18684	3,127,640	13.54	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,786.64000	6.78664	6,707,130	14.78	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			1,425.90000	1.42590	1,441,470	14.46	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			1,161.81000	1.16181	1,174,060	14.78	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			4,724.77000	4.72477	4,659,550	13.28	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			3,227.91000	3.22791	3,261,290	13.28	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,771.87000	4.77187	4,706,350	13.29	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			3,193.82000	3.19382	3,226,900	13.29	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,677.86000	4.67786	4,612,950	13.27	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			3,262.31000	3.26231	3,296,000	13.27	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									15,030,372.96	162	37,678
R2048 On 02/05/2019 Bond Future			9.73776	92.10418	9.73331	92.14342		13.02	0.00	0	100,887
R2048 On 01/08/2019 Bond Future			9.79085	93.83020	9.78519	93.87960		13.24	0.00	0	100
R2048 On 07/11/2019 Bond Future			9.84414	91.35727	9.83772	91.41273		13.70	0.00	0	0
Total R2048 Future									0.00	0	100,987
R2048 On 02/05/2019 Bond Future	9.90	Call			2,642.45000	2.64245	2,600,830	13.27	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			1,192.67000	1.19267	1,190,290	13.27	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,697.64000	2.69764	2,655,830	13.29	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			1,162.18000	1.16218	1,159,610	13.29	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,587.90000	2.58790	2,546,470	13.26	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			1,223.95000	1.22395	1,221,760	13.26	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			6,070.59000	6.07059	6,024,880	14.21	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			1,444.46000	1.44446	1,448,150	14.21	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			6,130.44000	6.13044	6,084,620	14.23	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			1,424.78000	1.42478	1,428,360	14.23	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			6,190.43000	6.19043	6,144,510	14.25	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			1,405.36000	1.40536	1,408,840	14.25	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Call			4,940.19000	4.94019	4,899,520	14.02	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Put			3,388.42000	3.38842	3,403,210	14.02	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Call			4,989.96000	4.98996	4,949,110	14.04	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Put			3,354.42000	3.35442	3,369,030	14.04	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Call			4,890.60000	4.89060	4,850,100	14.01	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Put			3,422.75000	3.42275	3,437,710	14.01	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	100,987
R207 On 02/05/2019 Bond Future			6.36096	102.82123	6.35199	102.82725		0.21	0.00	0	6,025
R207 On 01/08/2019 Bond Future			5.61175	101.10674	5.57373	101.12339		0.22	0.00	0	0
R207 On 07/11/2019 Bond Future			2.18299	103.22986	2.05768	103.25246		0.04	0.00	0	0
Total R207 Future									0.00	0	6,025
R207 On 02/05/2019 Bond Future	7.62	Call			844.58000	0.84458	838,560	0.40	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.00000	0.00000	0,000	0.40	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			851.19000	0.85119	845,170	0.40	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.00000	0.00000	0,000	0.40	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			837.96000	0.83796	831,940	0.40	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.00000	0.00000	0,000	0.40	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Put			0.02000	0.00002	0,030	0.36	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			767.75000	0.76775	751,110	0.36	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.02000	0.00002	0,030	0.36	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			772.06000	0.77206	755,410	0.36	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Put			0.02000	0.00002	0,020	0.36	0.00	0	0

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	Call			763.43000	0.76343	746,790	0.36	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			34.59000	0.03459	24,190	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			32.37000	0.03237	44,570	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			35.52000	0.03552	24,930	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			31.50000	0.03150	43,510	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			33.68000	0.03368	23,470	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			33.27000	0.03327	45,660	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	6,025
R208	On	02/05/2019	Bond Future			7.02875	100.18546	7.03381	100.17663		1.00	0.00	0	14,463
R208	On	01/08/2019	Bond Future			6.93608	102.06302	6.93520	102.06437		1.22	0.00	0	0
R208	On	07/11/2019	Bond Future			6.73710	100.79978	6.73175	100.80674		1.05	0.00	0	0
Total R208 Future												0.00	0	14,463
R208	On	02/05/2019	Bond Future	8.04	Call			1,737.20000	1.73720	1,745,840	1.90	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			1.73000	0.00173	1,540	1.90	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,703.37000	1.70337	1,711,970	1.90	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			2.01000	0.00201	1,780	1.90	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,720.28000	1.72028	1,728,910	1.90	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			1.86000	0.00186	1,660	1.90	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			22.94000	0.02294	22,610	1.76	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,876.71000	1.87671	1,875,040	1.76	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			22.20000	0.02220	21,880	1.76	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,890.95000	1.89095	1,889,280	1.76	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			21.49000	0.02149	21,170	1.76	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,862.50000	1.86250	1,860,820	1.76	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			427.16000	0.42716	422,520	1.08	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			286.46000	0.28646	288,780	1.08	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			410.46000	0.41046	405,900	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			295.73000	0.29573	298,130	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			418.94000	0.41894	414,340	1.08	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			291.22000	0.29122	293,580	1.08	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	14,463
R209	On	02/05/2019	Bond Future			9.55861	73.15087	9.55422	73.17978		12.35	10,972,630.50	150	102,053
R209	On	01/08/2019	Bond Future			9.61173	74.52177	9.60604	74.55884		12.63	0.00	0	0
R209	On	07/11/2019	Bond Future			9.66221	72.93268	9.65571	72.97459		12.95	0.00	0	0
Total R209 Future												10,972,630.50	150	102,053
R209	On	02/05/2019	Bond Future	10.50	Call			5,963.17000	5.96317	5,931,390	14.50	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			106.47000	0.10647	103,600	14.50	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			7,109.20000	7.10920	7,078,540	14.50	0.00	0	0

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	10.71	Put			47.35000	0.04735	45,600	14.50	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			503.13000	0.50313	499,100	13.19	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			3,042.73000	3.04273	3,009,790	13.19	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,833.28000	1.83328	1,802,880	12.63	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			1,011.76000	1.01176	1,010,270	12.63	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			2,139.22000	2.13922	2,146,040	12.13	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			775.87000	0.77587	753,780	12.13	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,873.04000	1.87304	1,842,480	12.65	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			986.79000	0.98679	985,140	12.65	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,913.09000	1.91309	1,882,380	12.66	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			962.20000	0.96220	960,400	12.66	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			6,028.92000	6.02892	5,992,600	14.40	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			760.90000	0.76090	761,650	14.40	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			4,572.63000	4.57263	4,538,350	13.73	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,149.83000	1.14983	1,152,620	13.73	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			3,492.07000	3.49207	3,507,480	12.37	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,119.33000	1.11933	1,121,950	13.77	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			1,456.58000	1.45658	1,434,920	12.37	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			1,836.04000	1.83604	1,842,730	13.05	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			3,084.44000	3.08444	3,054,060	13.05	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			4,618.04000	4.61804	4,583,670	13.75	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,134.56000	1.13456	1,137,260	13.75	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,663.42000	4.66342	4,628,970	13.77	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,539.94000	3.53994	3,509,850	13.01	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,617.78000	2.61778	2,629,600	13.01	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,576.17000	3.57617	3,545,950	13.02	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,590.74000	2.59074	2,602,430	13.02	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,612.56000	3.61256	3,582,210	13.03	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,563.94000	2.56394	2,575,500	13.03	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												10,972,630.50	150	138,573
R210	On	02/05/2019	Bond Future			185.61033	185.61033	185.64211	185.64211			0.00	0	1,948
R210	On	01/08/2019	Bond Future			189.13393	189.13393	189.18542	189.18542			0.00	0	0
R210	On	07/11/2019	Bond Future			190.51388	190.51388	190.57691	190.57691			0.00	0	0
Total R210 Future												0.00	0	1,948
Total For R210												0.00	0	1,948
R212	On	02/05/2019	Bond Future			157.38618	157.38618	157.45694	157.45694			157,386,180.00	1,000	5,946
R212	On	01/08/2019	Bond Future			158.15393	158.15393	158.24223	158.24223			0.00	0	0
R212	On	07/11/2019	Bond Future			161.51410	161.51410	161.61306	161.61306			0.00	0	0
Total R212 Future												157,386,180.00	1,000	5,946

Contract Details	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										157,386,180.00	1,000	5,946
R213 On 02/05/2019 Bond Future			9.33493	84.77354	9.32032	84.86510		9.84		0.00	0	27,698
R213 On 01/08/2019 Bond Future			9.39084	86.36217	9.37431	86.46418		10.12		0.00	0	0
R213 On 07/11/2019 Bond Future			9.44660	84.62091	9.42868	84.72972		10.28		0.00	0	0
Total R213 Future										0.00	0	27,698
R213 On 02/05/2019 Bond Future	9.49	Call			1,881.93000	1.88193	1,812,370	10.13		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			826.83000	0.82683	848,830	10.13		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			1,921.86000	1.92186	1,851,700	10.14		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			805.14000	0.80514	826,540	10.14		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			1,842.39000	1.84239	1,773,430	10.12		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			848.98000	0.84898	871,580	10.12		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Call			4,582.01000	4.58201	4,499,080	10.78		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			892.90000	0.89290	911,980	10.78		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			4,627.40000	4.62740	4,544,190	10.80		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			880.20000	0.88020	899,000	10.80		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			4,536.91000	4.53691	4,454,260	10.77		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Put			905.95000	0.90595	925,310	10.77		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			3,348.85000	3.34885	3,281,200	10.39		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			2,376.16000	2.37616	2,417,320	10.39		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Call			3,384.33000	3.38433	3,316,330	10.40		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			2,351.85000	2.35185	2,392,660	10.40		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			3,313.51000	3.31351	3,246,220	10.38		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			2,400.68000	2.40068	2,442,200	10.38		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	27,698
R214 On 02/05/2019 Bond Future			9.74302	72.07546	9.73858	72.10592		13.37		0.00	0	21,863
R214 On 01/08/2019 Bond Future			9.79653	73.42614	9.79087	73.46460		13.55		0.00	0	0
R214 On 07/11/2019 Bond Future			9.85034	71.66723	9.84392	71.71044		13.97		0.00	0	0
Total R214 Future										0.00	0	21,863
R214 On 02/05/2019 Bond Future	9.86	Call			1,913.83000	1.91383	1,881,830	13.56		0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Put			1,088.20000	1.08820	1,086,660	13.56		0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Call			1,954.93000	1.95493	1,922,760	13.58		0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Put			1,061.99000	1.06199	1,060,280	13.58		0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Call			1,873.14000	1.87314	1,841,310	13.55		0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Put			1,114.93000	1.11493	1,113,560	13.55		0.00	0	0
R214 On 01/08/2019 Bond Future	10.33	Call			4,730.16000	4.73016	4,694,590	14.53		0.00	0	0
R214 On 01/08/2019 Bond Future	10.33	Put			1,211.26000	1.21126	1,214,150	14.53		0.00	0	0
R214 On 01/08/2019 Bond Future	10.34	Call			4,776.65000	4.77665	4,740,990	14.55		0.00	0	0
R214 On 01/08/2019 Bond Future	10.34	Put			1,195.15000	1.19515	1,197,950	14.55		0.00	0	0
R214 On 01/08/2019 Bond Future	10.32	Call			4,683.63000	4.68363	4,648,150	14.51		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.32	Put			1,227.42000	1.22742	1,230,400	14.51	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,875.35000	3.87535	3,843,730	14.29	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,770.92000	2.77092	2,782,510	14.29	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,913.89000	3.91389	3,882,140	14.30	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,743.84000	2.74384	2,755,300	14.30	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,836.96000	3.83696	3,805,470	14.27	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,798.24000	2.79824	2,809,960	14.27	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	21,863
Total for Bond												183,389,183.46	1,312	909,728
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			653.82200	653.82200	654.12900	654.12900				0.00	0	448
GOVI On 01/08/2019 GOVI			666.07300	666.07300	666.45100	666.45100				0.00	0	0
GOVI On 07/11/2019 GOVI			680.05100	680.05100	680.47400	680.47400				0.00	0	0
Total GOVI Future										0.00	0	448
GOVI On 02/05/2019 GOVI	647.86	Call			62,690.00000	6.26900	59,620,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			62,590.00000	6.25900	59,520,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			62,490.00000	6.24900	59,420,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	0,000			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			277,710.00000	27.77100	273,930,000		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			277,610.00000	27.76100	273,830,000		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			277,810.00000	27.78100	274,030,000		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			75,640.00000	7.56400	71,410,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.92	Call			75,540.00000	7.55400	71,310,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.92	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.90	Call			75,740.00000	7.57400	71,510,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	448
Total for GOVI												0.00	0	448
AL37	On	02/05/2019	Index Future			629.81800	629.81800	629.91000	629.91000			0.00	0	0
AL37	On	01/08/2019	Index Future			641.61800	641.61800	641.77600	641.77600			0.00	0	0
AL37	On	07/11/2019	Index Future			655.08300	655.08300	655.28000	655.28000			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			728.42100	728.42100	728.83900	728.83900			0.00	0	0
AL7T	On	01/08/2019	Index Future			742.06900	742.06900	742.56900	742.56900			0.00	0	0
AL7T	On	07/11/2019	Index Future			757.64200	757.64200	758.19400	758.19400			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			660.21900	660.21900	660.52600	660.52600			0.00	0	903
ALBI	On	01/08/2019	Index Future			672.58900	672.58900	672.96900	672.96900			0.00	0	0
ALBI	On	07/11/2019	Index Future			686.70400	686.70400	687.13000	687.13000			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			257.48400	257.48400	257.67200	257.67200			0.00	0	735
IGOV	On	01/08/2019	Index Future			262.37100	262.37100	262.58900	262.58900			0.00	0	0
IGOV	On	07/11/2019	Index Future			267.94400	267.94400	268.18100	268.18100			0.00	0	0
Total IGOV Future												0.00	0	735
Total For IGOV												0.00	0	735
Total for Index												0.00	0	1,638
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			96.45000	96.45000	96.37000	96.37000			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 :									183,389,183.46	1,312	911,865
AA05 On 22/03/2019 Spot Bond			8.22500	99.84251	8.22000	99.82016			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.73317		100.70875			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			8.85500	105.10750	8.86000	105.07306			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	104.28100	10.00000	104.25400			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	103.43581	10.84000	103.40565			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	100.32436	11.37000	100.29421				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.37486	11.81000	100.34358				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	32.06230	100.00000	31.99056				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	24.59799	100.00000	24.54295				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	104.70000	10.00000	104.67300			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			4.98000	275.66009	4.98000	275.63907		567,720,000,000.00		114,000,000	67,000,000
Total ABCPI3 SPOT								567,720,000,000.00		114,000,000	67,000,000
Total For ABCPI3								567,720,000,000.00		114,000,000	67,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.69840		100.67736			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.03159		100.00810			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				101.09819		101.07618			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				101.50130		101.47966			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				101.27961		101.25715			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				102.03578		102.01291			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				101.44067		101.41808			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				102.02906		102.00615			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				100.62017		100.59697			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				103.71486		103.69238			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				100.72829		100.70564			0.00	0	1,000,000,000
Total ABFN20 SPOT									0.00	0	1,000,000,000
Total For ABFN20									0.00	0	1,000,000,000
ABFN2: On 30/05/2022 Spot Bond				101.53641		101.51341			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				101.82492		101.80141			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				102.86083		102.83796			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				101.52106		101.49896			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				101.38320		101.35920			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				103.43819		103.41554			0.00	0	500,000,000
Total ABFN26 SPOT									0.00	0	500,000,000
Total For ABFN26									0.00	0	500,000,000
ABFN2: On 29/08/2021 Spot Bond				100.34449		100.32157			0.00	2,000,000,000	2,000,000,000
Total ABFN27 SPOT									0.00	2,000,000,000	2,000,000,000
Total For ABFN27									0.00	2,000,000,000	2,000,000,000
ABFN2: On 29/08/2023 Spot Bond				100.35462		100.33102			0.00	0	0
Total ABFN28 SPOT									0.00	0	0

Contract Details	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	0
ABFN2: On 29/08/2025 Spot Bond				100.84954		100.82601				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				100.68117		100.65698				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				100.64207		100.61930				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				100.66096		100.63750				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				100.66469		100.64109				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				100.83068		100.80780				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				100.84820		100.82483				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3: On 07/02/2026 Spot Bond				100.85874		100.83507				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				100.88114		100.85685				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				101.53724		101.51213				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				100.69906		100.67242				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				98.10015		98.06676				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				100.26575		100.23898			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				100.06007		100.03200			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				99.58923		99.56120			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				100.61981		100.59451			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			6.47000	144.73356	6.46000	144.73356		20,704,000,000,000.00	3,200,000,000	800,000,000	
Total ABKI02 SPOT								20,704,000,000,000.00	3,200,000,000	800,000,000	
Total For ABKI02								20,704,000,000,000.00	3,200,000,000	800,000,000	
ABKI02 On 05/06/2020 Spot Bond			100.00000	47.36259	100.00000	47.25997		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			6.81000	127.32546	6.80000	127.33983		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	19.21737	100.00000	19.17573		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			8.80000	116.86209	8.80000	116.84162		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	8.66510	100.00000	8.64653		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	
Total For ABKI04/I2025								0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond				93.64615		93.59471		0.00	0	800,000,000	
Total ABKS1 SPOT								0.00	0	800,000,000	
Total For ABKS1								0.00	0	800,000,000	
ABN05 On 18/04/2021 Spot Bond			4.29000	198.23182	4.29000	198.22042		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			4.10000	126.05943	4.10000	126.05272			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.00000	175.67995	4.00000	175.67117			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			3.87500	216.63535	3.87500	216.62528			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			9.40500	94.94178	9.40000	94.93376			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			10.06000	104.72462	10.05500	104.72333			0.00	0	10,000,000
Total ABN79 SPOT									0.00	0	10,000,000
Total For ABN79									0.00	0	10,000,000
ABN80 On 31/03/2021 Spot Bond			8.23000	100.33979	8.23500	100.30848			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			10.60500	101.84292	10.60000	101.83997			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			8.25500	106.24923	8.26000	106.21614		10,236,200,000,000.00		1,240,000,000	620,000,000
Total ABS11 SPOT								10,236,200,000,000.00		1,240,000,000	620,000,000
Total For ABS11								10,236,200,000,000.00		1,240,000,000	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.98000	104.47348	7.97500	104.45644			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.13698	9.20000	103.11136			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.93500	105.21249	8.94000	105.17337			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			8.06500	105.04659	8.07000	105.01591			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			8.60500	106.89756	8.60000	106.88846			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			9.34500	108.65397	9.34000	108.65175			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.65500	109.27909	9.65000	109.28062		28,965,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								28,965,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								28,965,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			9.25500	106.74011	9.25000	106.73186		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			8.28000	102.23183	8.27500	102.21472		132,480,000,000,000.00	16,000,000,000	8,000,000,000	
Total ABS6 SPOT								132,480,000,000,000.00	16,000,000,000	8,000,000,000	
Total For ABS6								132,480,000,000,000.00	16,000,000,000	8,000,000,000	
ABS7 On 11/09/2026 Spot Bond			9.71500	95.30346	9.71000	95.30426		69,170,800,000,000.00	7,120,000,000	3,560,000,000	
Total ABS7 SPOT								69,170,800,000,000.00	7,120,000,000	3,560,000,000	
Total For ABS7								69,170,800,000,000.00	7,120,000,000	3,560,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.08803	100.00000	9.06802		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			4.01000	286.82218	4.01000	286.80779		80,200,000,000.00	20,000,000	10,000,000	
Total ABS12 SPOT								80,200,000,000.00	20,000,000	10,000,000	
Total For ABS12								80,200,000,000.00	20,000,000	10,000,000	
ABS14 On 31/01/2022 Spot Bond			3.51000	153.60271	3.50000	153.63901		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	104.70000	10.00000	104.67300				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				89.20959		89.17398				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				88.30481		88.26888				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			8.13000	101.23413	8.12500	101.21522				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				227.69944		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				227.76167		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				99.87908		99.85468				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	104.70000	10.00000	104.67300				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				99.87870		99.85421				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			8.76500	102.51215	8.76000	102.48945				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				99.87930		99.85489				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				99.88602		99.86295				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				100.12559		100.10353				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				99.87976		99.85548				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				100.46966		100.44611				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				99.87627		99.85132				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				99.87597		99.85094				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				99.87597		99.85094				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				99.87370		99.84821				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				99.87370		99.84821				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				153.67471		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				156.38453		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				95.96663		95.93614				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				99.88032		99.85615				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				100.82323		100.79761				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				101.17519		101.14988				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				99.88084		99.85678				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				99.88288		99.85922				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				100.65313		100.57147				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				101.01795		100.93605				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				100.52956		100.50562				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				100.53252		100.50845				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				100.39885		100.37227				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				102.26585		102.23290				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AHF2A On 18/07/2021 Spot Bond				101.35924		101.33523				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				101.02125		100.99725				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				101.16154		101.13508				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				101.39540		101.37424				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.33657		101.31297				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				101.71670		101.68621				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				101.64074		101.61163				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				102.26260		102.22219				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				102.03535		101.99908				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				101.18353		101.16057				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond				100.54087		100.51641				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			10.00500	100.08390	10.00000	100.07445				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				100.55864		100.53337				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				100.58232		100.55597				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				100.74759		100.71369			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		162,400,000,000,000.00	1,624,000,000	1,624,000,000	
Total AHL01U SPOT								162,400,000,000,000.00	1,624,000,000	1,624,000,000	
Total For AHL01U								162,400,000,000,000.00	1,624,000,000	1,624,000,000	
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		085,600,000,000,000.00	30,856,000,000	30,856,000,000	
Total AHL1AU SPOT								085,600,000,000,000.00	30,856,000,000	30,856,000,000	
Total For AHL1AU								085,600,000,000,000.00	30,856,000,000	30,856,000,000	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		61,173,424,000,000.00	611,734,240	414,845,202	
Total AHY2U SPOT								61,173,424,000,000.00	611,734,240	414,845,202	
Total For AHY2U								61,173,424,000,000.00	611,734,240	414,845,202	
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			8.05500	100.00000	8.05000	99.97795		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			9.40500	111.97305	9.40000	111.96238		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			9.09500	103.31533	9.09000	103.31043		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			10.86000	97.39778	10.84500	97.46161		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			4.31000	176.69738	4.31000	176.68710		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				102.51913		102.49598				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond				101.38063		101.35478				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				100.45285		100.42785				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond				101.10960		101.08462				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond				99.75965		101.95944				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				101.24206		101.21744				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond				101.27340		101.24815				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				99.88609		99.86301				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				100.00000		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			4.12500	234.91456	4.12500	234.90204				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				100.01052		99.98769				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				99.36976		99.34492				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			4.14000	210.29120	4.14000	210.27994				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				100.00000		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				101.34082		101.31525				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				101.18090		101.15540				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				101.11223		101.08714				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				100.00000		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				100.89208		100.86748				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				99.86387		99.83650				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				99.88442		99.86108				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				100.94871		100.92573				0.00	328,000,000	92,500,000
Total ASN083 SPOT										0.00	328,000,000	92,500,000
Total For ASN083										0.00	328,000,000	92,500,000
ASN08: On 03/09/2020 Spot Bond				100.30798		100.27989				0.00	0	0
Total ASN084 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				113.67136		112.85325				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.33750		101.31248				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				100.81130		100.78613				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				85.95148		85.85127				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				100.28165		100.25598				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				100.20147		100.17602				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				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond				99.84648		99.81568				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				99.88374		99.86020				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				99.84783		99.81730				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.24000	150.57567	4.23000	150.60811				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				101.37015		101.34806				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				81.66481		81.66887				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				96.55198		96.52662				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				101.00760		100.98190				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			4.28500	150.39142	4.27500	150.42364				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				118.51902		118.25324				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				100.28761		100.26139				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			4.90000	163.84723	4.90000	163.83508				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.90604		100.88031				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				100.60872		100.58345				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.76508		100.74073				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.26992		100.24533				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				99.86674		99.83987				0.00	0	0
Total ASN181 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.01338		100.04480				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				101.91572		101.88988				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			4.43000	102.37553	4.43000	102.36916				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				99.88726		99.86445				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				99.88615		99.86313				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				99.87848		99.85393				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond				100.52837		100.49917				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				100.57383		100.54207				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				100.36341		100.33929				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				100.35619		100.33084				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	100.37299	8.56000	100.34963				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 09/03/2020 Spot Bond				100.38017		100.35630				0.00	0	0
Total ASN243 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond				100.36060		100.33660				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				99.86700		99.84019				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				99.88658		99.86364				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				100.78711		100.76482				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				100.70632		100.68124				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				100.59123		100.56565				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond				100.55746		100.53224				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond				100.04750		100.02354				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond				99.76175		101.94256				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond				99.88114		99.85713				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31: On 20/12/2023 Spot Bond				99.85884		99.83042				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31: On 17/01/2020 Spot Bond				102.22136		102.00433				0.00	0	0
Total ASN314 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN314										0.00	0	0
ASN314 On 20/01/2021 Spot Bond				99.88791		99.86524				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 30/04/2020 Spot Bond				100.92272		100.89744				0.00	28,400,000,000	14,200,000,000
Total ASN316 SPOT										0.00	28,400,000,000	14,200,000,000
Total For ASN316										0.00	28,400,000,000	14,200,000,000
ASN316 On 30/03/2020 Spot Bond				100.80404		100.78175				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN317 On 31/03/2029 Spot Bond			4.17500	92.67425	4.17500	92.66920				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.29500	90.03305	4.29000	90.08093				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.04384		101.02049				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			8.25500	104.66165	8.26000	104.63038		16,510,000,000,000.00		2,000,000,000	1,010,500,000	
Total BAW19 SPOT								16,510,000,000,000.00		2,000,000,000	1,010,500,000	
Total For BAW19								16,510,000,000,000.00		2,000,000,000	1,010,500,000	
BAW21 On 24/03/2022 Spot Bond			8.50500	101.84262	8.51000	101.80592				0.00	0	10,000,000
Total BAW21 SPOT										0.00	0	10,000,000
Total For BAW21										0.00	0	10,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	99.76145	9.30000	99.73640				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				101.30418		101.27991				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				102.46934		102.44793				0.00	0	4,957,900,000
Total BAW24 SPOT										0.00	0	4,957,900,000

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 For BAW24										0.00	0	4,957,900,000
BAW25 On 08/05/2020 Spot Bond				101.57435		101.55138				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				101.48211		101.45791				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				100.52195		100.49720				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				100.23595		100.21216				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				102.31924		102.28782				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				102.46947		102.43529				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				102.53937		102.50844				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				102.88215		102.85029				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond				105.75065		105.71922				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				104.28368		104.25361				0.00	0	0
Total BAYA58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.73500	106.42031	11.73000	106.40048				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.85500	103.12897	11.86000	103.09027				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				102.49065		102.45687				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond				102.34937		102.31754				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond				103.51899		103.48969				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond				102.36952		102.33742				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond				102.26871		102.23800				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond				102.34947		102.31764				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.73500	100.49131	11.73000	100.47479				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond				102.21842		102.18840				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond				103.43362		103.40346				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond				102.21842		102.18840				0.00	0	0
Total BAYA71 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA71										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				102.97422		102.93373				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				107.25262		107.21799				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond				103.07502		103.03313				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond				102.67208		102.63579				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				102.72158		102.68459				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				102.72158		102.68459				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				102.72158		102.68459				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD5U										0.00	0	0
BAYD6I 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				100.31543		100.29434				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				101.43088		101.40736				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				100.73401		100.71130				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				100.75116		100.72791				0.00	10,000,000,000	0
Total BCJ15 SPOT										0.00	10,000,000,000	0
Total For BCJ15										0.00	10,000,000,000	0
BCJ16 On 08/12/2020 Spot Bond				100.16132		100.13771				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				99.78551		99.76358				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			8.67500	207.08030	8.67000	207.12255				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			8.67500	207.67571	8.67000	207.71680				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			9.06000	97.54773	9.05500	97.55339				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	11.34912	100.00000	11.32387				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				100.97155		100.94613				0.00	0	0
Total BDX211 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BDX211										0.00	0	0
BG1A7 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				101.54391		101.51842				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			8.79000	104.76615	8.78500	104.74456				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				102.17855		102.70412				0.00	4,200,000,000	2,100,000,000
Total BGL03 SPOT										0.00	4,200,000,000	2,100,000,000
Total For BGL03										0.00	4,200,000,000	2,100,000,000
BGL04 On 05/02/2020 Spot Bond			8.53000	102.32128	8.52500	102.30197				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			10.35500	101.67706	10.36000	101.64243				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				102.37243		102.34669				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.66500	103.62364	10.66000	103.60888				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				100.32527		100.29557				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			10.05500	107.12323	10.06000	107.08714				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				101.16693		101.13633				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			10.83500	107.40708	10.84000	107.36624				0.00	0	0
Total BGL11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				105.66557		105.64105			0.00	0	10,000,000
Total BGL12 SPOT									0.00	0	10,000,000
Total For BGL12									0.00	0	10,000,000
BGL13 On 20/08/2021 Spot Bond			9.48500	105.53598	9.49000	105.49797			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				104.18984		104.16285			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				102.56592		102.54034			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				100.54590		100.51557			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				103.74850		103.72106			0.00	1,400,000,000	700,000,000
Total BGL17 SPOT									0.00	1,400,000,000	700,000,000
Total For BGL17									0.00	1,400,000,000	700,000,000
BGL18 On 30/09/2022 Spot Bond				104.33001		104.30425			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				105.75139		105.72594			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				104.76839		104.79369			0.00	0	10,000,000
Total BGT01 SPOT									0.00	0	10,000,000
Total For BGT01									0.00	0	10,000,000
BID05 On 30/06/2019 Spot Bond				101.90242		101.88109			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			7.72000	102.11648	7.71500	102.09684		33,968,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								33,968,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								33,968,000,000,000.00	4,400,000,000	2,200,000,000	
BID07 On 30/06/2020 Spot Bond				101.99097		101.96736			0.00	0	200,000,000
Total BID07 SPOT									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BID07										0.00	0	200,000,000
BID08 On 30/06/2022 Spot Bond				101.82487		101.80028				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				100.79445		100.77149				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				100.66474		100.64115				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.83500	106.03462	8.83000	106.02846				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				101.17441		101.14727				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				102.27664		102.24925				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				99.84088		99.81780				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				100.28025		100.25886				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2019 Spot Bond				99.85608		99.83514				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				99.84748		99.82534				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				101.13399		101.11202				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				101.18379		101.16083				0.00	0	0
Total BPPF11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2019 Spot Bond				101.43871		101.41635				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				101.76597		101.74224				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond				101.08085		101.05943				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
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20: On 27/03/2020 Spot Bond				101.99616		101.97086				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				101.97464		101.94963				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				101.10159		101.07744				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				100.83721		100.81123				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				101.62391		101.59821				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			9.63500	101.22786	9.63000	101.20439				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				102.27679		102.25452				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			9.15500	102.31327	9.16000	102.28266				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				101.05084		101.02412				0.00	0	47,500,000
Total CBL24 SPOT										0.00	0	47,500,000
Total For CBL24										0.00	0	47,500,000
CBL25 On 06/05/2019 Spot Bond				101.06957		101.04603				0.00	0	0
Total CBL25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.45500	107.07750	9.46000	107.04046			0.00	0	220,000,000
Total CBL26 SPOT									0.00	0	220,000,000
Total For CBL26									0.00	0	220,000,000
CBL27 On 12/05/2020 Spot Bond				101.51417		101.49063			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				100.53086		100.50686			0.00	10,400,000,000	5,200,000,000
Total CBL28 SPOT									0.00	10,400,000,000	5,200,000,000
Total For CBL28									0.00	10,400,000,000	5,200,000,000
CCT01 On 23/06/2023 Spot Bond			10.03000	111.45116	10.02500	111.43919			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.86500	109.96640	9.88000	109.87430		46,365,500,000,000.00		4,700,000,000	3,500,000,000
Total CCT02 SPOT								16,365,500,000,000.00		4,700,000,000	3,500,000,000
Total For CCT02								16,365,500,000,000.00		4,700,000,000	3,500,000,000
CCT03 On 15/03/2025 Spot Bond			10.20500	104.20784	10.20000	104.20182			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.20500	101.41453	10.20000	101.40341			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	104.70010	10.00000	104.67280			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				103.35809		103.32874			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				102.95232		102.92158			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				102.68190		102.65424			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				100.91911		100.88976			0.00	0	0
Total CGR27 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				102.12893		102.09886				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				101.61062		101.58038				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				99.79839		99.76931				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				100.92151		100.89088				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond				99.71018		102.34842				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				101.25062		101.21869				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				101.07018		101.03971				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	102.00881	10.11000	101.98102				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	148.65206	3.14000	148.64809				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			4.21000	144.30264	4.20000	144.32901				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.70000	10.00000	104.67300				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	104.70000	10.00000	104.67300				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.56500	104.55512	8.56000	104.53082				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	104.70000	10.00000	104.67300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.79151		100.76435				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.68500	99.76190	10.68000	99.74777				0.00	0	0
Total CLN314 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.20500	96.25899	11.20000	96.24547				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				99.86683		99.83996				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.77589		100.74927				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				99.86700		99.84019				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				99.85749		99.82881				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				99.14286		99.11608				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				99.89172		99.86977				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.86500	102.51694	9.86000	102.50942				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				99.88244		99.85868				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				101.09628		101.06680				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.00500	103.42094	12.00000	103.40651				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				101.13615		101.10558				0.00	0	0
Total CLN366 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN366										0.00	0	0
CLN37 On 26/07/2022 Spot Bond				101.21897		101.19270				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				108.28704		108.26709				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				99.88410		99.86067				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			8.85500	101.71992	8.86000	101.68642				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				99.18894		99.15597				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	98.23349	10.98000	98.20450				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	99.85221	11.00000	99.82268				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				99.86805		99.84151				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.79500	100.79174	11.79000	100.77981				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38 On 20/09/2024 Spot Bond				99.85623		99.82733				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				99.88166		99.85778				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38 On 26/01/2021 Spot Bond				101.28731		101.25953				0.00	0	0
Total CLN387 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				99.87450		99.84915				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				107.14677		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				99.88111		99.85710				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				99.87188		99.84600				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.07100		100.03908				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				100.75089		100.72514				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				100.74698		100.72137				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				99.88100		99.85699				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				102.39587		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				99.88032		99.85618				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				101.64019		101.61108				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				99.86812		99.84157				0.00	0	0
Total CLN410 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.28681		100.26087				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				102.33434		102.30645				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				100.87661		100.85210				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				99.86269		99.83508				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				101.74639		101.71535				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				99.72527		99.69734				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				99.85596		99.82702				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	54.00573	7.01000	53.99570				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				99.85460		99.82540				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				101.59070		101.55624				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				115.86915		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				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				101.47274		101.44735				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				113.19431		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				99.82755		99.79304				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				138.83761		138.83761				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				107.93160		107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				108.68740		108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				109.40650		109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				139.33446		139.33446				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				99.86883		99.84242				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				99.87494		99.84973				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				101.03986		101.01340				0.00	0	0
Total CLN439 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				140.62967		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				99.75975		99.71211				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				100.49758		100.47014				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			8.95500	108.11480	8.96000	108.07856				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.51000	149.47428	4.50000	149.50534				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			6.65000	109.89695	6.65000	109.88356				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			6.59000	110.24917	6.59000	110.23591				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				100.49218		100.46500				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				99.85182		99.82203				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				100.65177		100.62586				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				101.22725		101.20193				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				100.39082		100.36479				0.00	0	0
Total CLN460 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				103.46357		103.43810				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.02500	103.35155	10.03000	103.31099				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.61500	101.15219	9.61000	101.13922				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.02233		99.99972				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond				101.86834		101.84472				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				101.90777		101.88326				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				103.17749		103.15320				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				100.60142		100.57755				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				100.67807		100.64987				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				100.27264		100.23823				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				99.86744		99.84076				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	21.98192	100.00000	21.93274				0.00	0	0
Total CLN477 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN477										0.00	0	0
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond				100.27158		100.23731				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.71962		100.69352				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				102.08897		102.06430				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond				101.24108		101.21627				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			8.95500	104.37499	8.96000	104.33791				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond				100.43388		100.40953				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48 On 07/12/2021 Spot Bond			12.29500	104.25379	12.29000	104.23273				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48 On 28/07/2022 Spot Bond			9.09500	101.30023	9.09000	101.28962				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN48 On 28/03/2020 Spot Bond				102.23289		102.20955				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond				103.16790		103.14375				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49 On 07/06/2022 Spot Bond				100.27158		100.23731				0.00	0	0
Total CLN491 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond				102.00660		101.97950				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				99.86781		99.84116				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			11.45500	104.33676	11.46000	104.29152				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				100.36859		100.34405				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.69500	101.85784	9.69000	101.85271				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				101.84977		101.82451				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				102.84121		102.81618				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				100.59019		100.56466				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond				101.56950		101.54468				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				101.64766		101.62114				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				101.70751		101.68003				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				99.86329		99.83575				0.00	0	0
Total CLN503 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond				101.70751		101.68003				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				101.22167		101.19746				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				101.05272		101.02900				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				99.86626		99.83931				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				100.50655		100.47855				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond				101.62186		101.59576				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				97.66291		97.63846				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond				100.25465		100.22251				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 15/09/2022 Spot Bond			9.96000	100.00000	9.96000	99.97315				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	103.71682	10.01000	103.68900				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				100.48288		100.45605				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	102.89182	9.60000	102.87416				0.00	0	0
Total CLN519 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN519										0.00	0	0
CLN521 On 12/03/2023 Spot Bond				100.01614		100.04657				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				99.93283		99.91028				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond				100.40113		100.37616				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond				100.76060		100.73540				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	100.14676	9.20000	100.12229				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond				101.22849		101.20414				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond				101.17530		101.14999				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond				104.22972		104.20587				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond				101.63906		101.61243				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond				102.84577		102.82137				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond				100.01325		100.04472				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond				100.01614		100.04657				0.00	0	0
Total CLN531 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN531										0.00	0	0
CLN53: On 20/06/2023 Spot Bond				100.56412		100.53908				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				99.87442		99.84908				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53: On 18/07/2025 Spot Bond				101.45805		101.43225				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53: On 18/07/2025 Spot Bond			10.28500	101.87101	10.28000	101.86575				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53: On 18/07/2023 Spot Bond				99.26801		99.24046				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53: On 25/10/2023 Spot Bond				101.23081		101.20591				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53: On 16/08/2023 Spot Bond				100.66924		100.64266				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53: On 20/12/2023 Spot Bond				99.84130		99.80943				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54: On 17/01/2024 Spot Bond				101.61530		101.58716				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54: On 20/12/2023 Spot Bond				105.84800		105.24700				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54: On 30/05/2022 Spot Bond				100.38414		100.35851				0.00	14,200,000,000	0
Total CLN542 SPOT										0.00	14,200,000,000	0
Total For CLN542										0.00	14,200,000,000	0
CLN54: On 07/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN543									0.00	0	0
CLN54 On 20/12/2023 Spot Bond				100.99608		100.97065			0.00	0	0
Total CLN544 SPOT									0.00	0	0
Total For CLN544									0.00	0	0
CLN54 On 17/01/2024 Spot Bond				101.59210		101.56438			0.00	0	0
Total CLN545 SPOT									0.00	0	0
Total For CLN545									0.00	0	0
CLN54 On 21/08/2026 Spot Bond			9.75500	101.97534	9.75000	101.97477			0.00	0	0
Total CLN546 SPOT									0.00	0	0
Total For CLN546									0.00	0	0
CLN54 On 29/03/2025 Spot Bond			9.80500	105.80996	9.80000	105.80360			0.00	0	0
Total CLN547 SPOT									0.00	0	0
Total For CLN547									0.00	0	0
CLN54 On 12/11/2025 Spot Bond			9.89500	104.46034	9.89000	104.45268		118,740,000,000,000.00	12,000,000,000	6,000,000,000	
Total CLN548 SPOT								18,740,000,000,000.00	12,000,000,000	6,000,000,000	
Total For CLN548								18,740,000,000,000.00	12,000,000,000	6,000,000,000	
CLN54 On 07/12/2025 Spot Bond			4.38000	100.90180	4.38000	100.89567			0.00	0	0
Total CLN549 SPOT								0.00	0	0	
Total For CLN549								0.00	0	0	
CLN55 On 18/04/2028 Spot Bond				238.13081		238.43137			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			4.38000	100.90100	4.38000	100.89484			0.00	0	0
Total CLN550 SPOT								0.00	0	0	
Total For CLN550								0.00	0	0	
CLN55 On 03/03/2020 Spot Bond				105.11700		105.62600			0.00	0	0
Total CLN551 SPOT								0.00	0	0	
Total For CLN551								0.00	0	0	
CLN55 On 20/12/2023 Spot Bond				112.07300		112.08200			0.00	0	0
Total CLN552 SPOT								0.00	0	0	
Total For CLN552								0.00	0	0	
CLN55 On 20/03/2024 Spot Bond				100.27440		100.27440			0.00	0	0
Total CLN553 SPOT								0.00	0	0	
Total For CLN553								0.00	0	0	
CLN55 On 20/03/2023 Spot Bond				100.27063		100.27063			0.00	0	0
Total CLN554 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond				99.85799		99.82945				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				100.73720		100.71100				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond				101.29707		101.27186				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond				100.46518		100.43948				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond				101.10161		101.07159				0.00	8,000,000,000	4,000,000,000
Total CLN559 SPOT										0.00	8,000,000,000	4,000,000,000
Total For CLN559										0.00	8,000,000,000	4,000,000,000
CLN559 On 20/12/2023 Spot Bond				105.63200		107.88500				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond				100.72624		100.70051				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	103.42467	10.16000	103.39636				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.89500	102.71480	9.89000	102.67828				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond				100.44560		100.42028				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond				100.41456		100.39054				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN566 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN566									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.06000	97.54773	9.05500	97.55339			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			8.67500	207.08030	8.67000	207.12255			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			8.67500	207.67571	8.67000	207.71680			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				99.88467		99.86133			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				99.88460		99.86126			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				99.87964		99.85536			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond				100.64679		100.62109			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			8.70500	115.47714	8.71000	115.43142		5,223,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT								5,223,000,000,000.00	600,000,000	300,000,000	
Total For COJ05								5,223,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			8.93500	103.11263	8.94000	103.07846		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			10.31500	108.30963	10.31000	108.30582		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.44500	105.63773	9.44000	105.63164			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.94000	101.35498	9.93500	101.34406			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			11.45000	97.62176	11.44500	97.61832		4,580,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,580,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,580,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.40500	91.64216	11.40000	91.64023		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			11.91000	98.46664	11.90500	98.45525		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS002 On 17/12/2020 Spot Bond				99.93253		99.90987		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				100.01481		99.98935		0.00	0	0	
Total CS003 SPOT								0.00	0	0	
Total For CS003								0.00	0	0	
CSA04 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	
CSA05 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	
CSD04 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	
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CSD05U SPOT								0.00	0	0	
Total For CSD05U								0.00	0	0	
DENG8 On 11/09/2019 Spot Bond				100.09545		100.01300		0.00	0	0	
Total DENG83 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond				99.77347		99.75033				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				99.83056		99.80601				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				101.87896		101.85519				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				101.98136		101.95588				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				102.10742		102.08027				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond				100.09547		100.01302				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				101.05821		101.03381				0.00	420,000,000	210,000,000
Total DENG90 SPOT										0.00	420,000,000	210,000,000
Total For DENG90										0.00	420,000,000	210,000,000
DOL00 On 20/12/2019 Spot Bond				86.33534		86.25924				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				99.77351		99.72836				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				100.53549		100.51127				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				100.81688		100.79212				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.72500	106.41790	9.72000	106.41189				0.00	0	0
Total DSY03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond				100.54669		100.52197			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			8.35000	103.51039	8.35500	103.47691			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			8.35000	101.86004	8.34500	101.84133			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	53.86808	100.00000	53.74754			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.79500	104.38708	8.79000	104.37908		35,004,100,000,000.00	3,980,000,000	2,250,433,600	
Total DV23 SPOT								15,004,100,000,000.00	3,980,000,000	2,250,433,600	
Total For DV23								15,004,100,000,000.00	3,980,000,000	2,250,433,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.00474	100.00000	13.97339			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.00474	100.00000	13.97339			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			9.10500	102.93955	9.10000	102.93404			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	100.65563	9.69000	100.62932			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.65563	9.69000	100.62932			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			11.10000	94.75380	11.08500	94.81087			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	100.68279	10.10000	100.65539			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.68279	10.10000	100.65539			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				100.56708		100.54570			0.00	0	0
Total DVF19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.70033		100.67774				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20f On 28/03/2020 Spot Bond				102.08962		102.06740				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20f On 31/08/2020 Spot Bond				100.57457		100.55154				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20f On 23/10/2020 Spot Bond				101.27200		101.24922				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.37150		100.34677				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				102.46532		102.44220				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				101.06852		101.04504				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22f On 24/10/2022 Spot Bond				101.19334		101.16971				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				101.25700		101.23259				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			7.88000	108.77794	7.87500	108.76152				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	42.98992	100.00000	42.89373				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			8.14000	101.44457	8.13500	101.42734				0.00	0	0
Total ECN20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.66500	102.83703	8.67000	102.80014				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			9.40500	102.16042	9.40000	102.15476				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			4.38500	102.35074	4.38500	102.34470				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			4.08000	94.97133	4.08000	94.96632				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	123.35315	2.25000	123.35278				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.03500	128.64205	4.04000	128.58467				0.00	0	350,000,000
Total EL28 SPOT										0.00	0	350,000,000
Total For EL28										0.00	0	350,000,000
EL29 On 19/11/2029 Spot Bond			4.05000	114.50370	4.05000	114.49775				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			4.05000	112.12612	4.05000	112.12031				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.04500	104.29825	4.04500	104.29293				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			4.05000	96.46193	4.05000	96.45692				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	123.35315	2.25000	123.35278				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			8.38500	104.08770	8.39000	104.05758				0.00	0	0
Total EMM01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.35500	104.36727	8.36000	104.33481				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			10.42500	102.14810	10.42000	102.13877				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.90000	97.19655	10.88500	97.15969				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.95000	103.29333	10.93500	103.31552				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			10.55500	101.48121	10.55000	101.46549				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.40500	102.14884	10.40000	102.13687				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			11.15500	87.38519	11.14500	87.38767				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				101.44653		101.41836				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				101.34979		101.32353				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				100.10669		100.02087				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				100.64442		100.61849				0.00	0	0
Total ENX04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.26835		100.24388				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				100.35133		100.38423				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				101.19072		101.16741				0.00	0	350,000,000
Total EPF010 SPOT										0.00	0	350,000,000
Total For EPF010										0.00	0	350,000,000
EPF011 On 12/06/2020 Spot Bond				100.54219		100.57394				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				101.45927		101.43529				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond				100.37354		100.34874				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond				100.27768		100.25228				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond				100.18970		100.16573				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond				100.19290		100.16853				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond				99.04671		99.02345				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPFC3L On 06/09/2019 Spot Bond				100.20651		100.18336				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4L On 03/04/2019 Spot Bond				99.85159		99.83043				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				100.85167		100.82885				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4L On 04/03/2020 Spot Bond				100.25281		100.22968				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										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				101.56176		100.33727				0.00	1,800,000,000	900,000,000
Total EQS06 SPOT										0.00	1,800,000,000	900,000,000
Total For EQS06										0.00	1,800,000,000	900,000,000
EQS10 On 28/07/2022 Spot Bond				101.28677		101.25894				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQS11U									0.00	0	0
EQT011 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQT01U SPOT									0.00	0	0
Total For EQT01U									0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.62480		100.59997			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				100.64534		100.61970			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				100.65848		100.63230			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				100.71282		100.68447			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	104.70000	10.00000	104.67300			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.41230		100.38710			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				100.67783		100.65421			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				100.80645		100.78307			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				100.60127		100.57740			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				100.62150		100.59681			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			8.95500	104.68352	8.95000	104.67458		32,238,000,000,000.00	3,600,000,000	1,813,327,800	
Total ES23 SPOT								32,238,000,000,000.00	3,600,000,000	1,813,327,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23									12,238,000,000,000.00	3,600,000,000	1,813,327,800
ES23/R On 25/01/2023 Spot Bond			10.00000	101.32960	10.00000	101.30229			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.89500	93.32281	9.89000	93.32138			63,328,000,000,000.00	6,400,000,000	5,731,226,800
Total ES26 SPOT									13,328,000,000,000.00	6,400,000,000	5,731,226,800
Total For ES26									13,328,000,000,000.00	6,400,000,000	5,731,226,800
ES26/R On 02/04/2026 Spot Bond			7.85000	103.53004	7.85000	103.50815			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			10.82500	75.94434	10.82000	75.95188			0.00	0	3,414,095,600
Total ES33 SPOT									0.00	0	3,414,095,600
Total For ES33									0.00	0	3,414,095,600
ES33/R On 15/09/2033 Spot Bond			7.50000	100.00000	7.50000	99.97966			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			11.08000	81.91312	11.07500	81.92274			57,616,000,000,000.00	5,200,000,000	2,704,288,400
Total ES42 SPOT									17,616,000,000,000.00	5,200,000,000	2,704,288,400
Total For ES42									17,616,000,000,000.00	5,200,000,000	2,704,288,400
ES42/R On 25/04/2042 Spot Bond			8.50000	103.27709	8.50000	103.25347			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				101.37996		101.35647			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				100.65007		100.62560			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				99.88398		99.86050			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				99.87971		99.85544				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	11.74635	100.00000	11.71693				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	19.15454	100.00000	19.10657				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
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				100.44146		100.41738				0.00	0	0
Total FIFB08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.93015		101.90572				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				100.18314		100.21494				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				101.09334		101.06948				0.00	0	310,000,000
Total FIFB11 SPOT										0.00	0	310,000,000
Total For FIFB11										0.00	0	310,000,000
FIFB12 On 13/08/2020 Spot Bond				100.74437		100.71971				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				100.87354		100.84946				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				100.56518		100.54074				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT006 On 03/05/2019 Spot Bond				101.32685		101.30397				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FNT008 On 14/06/2019 Spot Bond				100.72699		100.70192				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										0.00	0	0
FNT009 On 07/05/2019 Spot Bond				100.41671		100.39356				0.00	0	0
Total FNT009 SPOT										0.00	0	0
Total For FNT009										0.00	0	0
FNT011 On 06/06/2019 Spot Bond				100.07521	100.00000	100.00000				0.00	3,062,402,000	1,531,201,000
Total FNT011 SPOT										0.00	3,062,402,000	1,531,201,000
Total For FNT011										0.00	3,062,402,000	1,531,201,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.50140		100.47796				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				101.66700		101.64233				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			10.05500	102.69260	10.06000	102.65518				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				102.28012		102.25609				0.00	500,000,000	510,000,000
Total FRB15 SPOT										0.00	500,000,000	510,000,000
Total For FRB15										0.00	500,000,000	510,000,000
FRB16 On 08/07/2020 Spot Bond				104.02585		104.00053				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				106.28339		106.25843				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.95831		105.93357				0.00	0	10,000,000
Total FRB18 SPOT										0.00	0	10,000,000
Total For FRB18										0.00	0	10,000,000
FRB19 On 14/04/2021 Spot Bond			10.75500	108.03022	10.76000	107.98983				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				105.76387		105.73889				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				103.00637		102.97898				0.00	0	0
Total FRB21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				105.67609		105.65127			0.00	0	10,000,000
Total FRB22 SPOT									0.00	0	10,000,000
Total For FRB22									0.00	0	10,000,000
FRB23 On 20/09/2027 Spot Bond				102.53540		105.04731			0.00	1,800,000,000	900,000,000
Total FRB23 SPOT									0.00	1,800,000,000	900,000,000
Total For FRB23									0.00	1,800,000,000	900,000,000
FRB24 On 08/11/2023 Spot Bond				101.83056		101.79942			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			3.67000	152.93302	3.66000	152.96847		660,600,000,000.00		180,000,000	90,000,000
Total FRBI22 SPOT								660,600,000,000.00		180,000,000	90,000,000
Total For FRBI22								660,600,000,000.00		180,000,000	90,000,000
FRBI23 On 07/12/2023 Spot Bond			3.73000	290.14475	3.73000	290.13239		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			4.16000	125.64951	4.16000	125.64262		0.00		0	0
Total FRBI25 SPOT								0.00		0	0
Total For FRBI25								0.00		0	0
FRBI28 On 31/03/2028 Spot Bond			4.41500	170.10501	4.41500	170.09462		883,000,000,000.00		200,000,000	200,000,000
Total FRBI28 SPOT								883,000,000,000.00		200,000,000	200,000,000
Total For FRBI28								883,000,000,000.00		200,000,000	200,000,000
FRBI29 On 31/03/2029 Spot Bond			4.32500	91.45930	4.32500	91.45394		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			4.40500	204.17263	4.40500	204.16022		88,100,000,000.00		20,000,000	10,000,000
Total FRBI33 SPOT								88,100,000,000.00		20,000,000	10,000,000
Total For FRBI33								88,100,000,000.00		20,000,000	10,000,000
FRBI46 On 31/03/2046 Spot Bond			4.67500	90.34308	4.66500	90.49248		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			4.71000	90.58183	4.69500	90.83026		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			8.39000	87.03597	8.35000	87.06946		0.00		0	0
Total FRBZ01 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBZ01										0.00	0	0
FRBZ0: On 28/10/2024 Spot Bond			9.38000	60.33653	9.34000	60.45286				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.43000	59.55172	9.39000	59.66943				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.75000	121.69793	4.75000	121.68932				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.67088		100.64126				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				99.86581		102.37939				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				95.00135		94.58907				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				99.87651		102.20283				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				99.87671		102.20307				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				101.82907		101.80573				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	104.70000	10.00000	104.67300				0.00	0	0
Total FRC193/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 FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				102.33980		102.31292				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				102.26665		102.24235				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				103.84181		103.81324				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				99.87251		102.27182				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				100.90679		100.88178				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				101.06300		101.03863				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				100.98647		100.96132				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			4.32000	150.24832	4.31000	150.28034				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				100.58403		100.55877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.18000	146.78285	5.17000	146.81054				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				99.81445		99.77738				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				96.05302		95.96239				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				104.92226		105.00632				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				96.33633		96.24554				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				105.57234		105.64777				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				105.80467		105.85025				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				95.79281		95.70351				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				95.69458		95.60522				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				102.85574		102.80157				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				98.24732		98.14800				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				102.82724		102.77362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				102.27040		102.22753				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				96.69736		96.60395				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				101.22514		101.19019				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				104.62063		104.67757				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				102.26325		102.22052				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				100.87331		100.84432				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.02326		99.99985				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				102.05410		102.03112				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				103.47757		103.45425				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				101.83639		101.81318				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				101.15723		101.13270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	107.56453	3.33700	107.56104				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	106.39454	3.45500	106.39073				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				101.54339		101.51898				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				101.47990		101.45550				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				100.00000		99.97899				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				101.47664		101.45229				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				102.60003		102.57002				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond				100.41760		100.39462				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC266 On 06/08/2023 Spot Bond				104.08961		104.06346				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				101.19366		101.17139				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				100.57129		100.54865				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				101.12401		101.09864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271:On 30/01/2023 Spot Bond			9.58400	101.14435	9.58400	101.11820				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	103.57763	9.80000	103.55026				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				100.01367		100.04500				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				100.01383		100.04510				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				100.26313		100.23906				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				101.75755		101.73538				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				100.54378		100.51919				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279:On 20/12/2023 Spot Bond				102.29802		102.27165				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280:On 03/09/2019 Spot Bond				100.38152		100.34673				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC281:On 27/02/2023 Spot Bond			3.54000	102.17332	3.54000	102.16944				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282:On 26/01/2021 Spot Bond				101.46771		101.43596				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283:On 11/11/2024 Spot Bond				100.96942		100.93918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond				102.11904		102.09482				0.00	60,000,000	30,000,000
Total FRC285 SPOT										0.00	60,000,000	30,000,000
Total For FRC285										0.00	60,000,000	30,000,000
FRC285 On 27/02/2023 Spot Bond			3.57000	99.72976	3.57000	99.72590				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 01/02/2020 Spot Bond				100.88838		100.86331				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287 On 01/02/2020 Spot Bond				100.88838		100.86331				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC288 On 20/12/2022 Spot Bond				100.77218		100.74844				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond				100.39602		100.36933				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290 On 26/01/2021 Spot Bond				100.21506		100.18758				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.96000	147.66013	4.95000	147.68890				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			4.90000	147.90047	4.89000	147.92956				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.88000	147.98070	4.87000	148.00988				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16U 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
FRD17U On 15/02/2021 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 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
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.79000	84.96341	4.78500	85.00704				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			4.65500	99.12979	4.65500	99.12302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				101.64934		101.62872				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				99.89530		101.88117				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				100.48299		100.46223				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				101.44937		101.42656				0.00	0	10,000,000
Total FRJ22 SPOT										0.00	0	10,000,000
Total For FRJ22										0.00	0	10,000,000
FRJ23 On 31/07/2023 Spot Bond				101.49407		101.47099				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond				100.68437		100.66093				0.00	0	400,000,000
Total FRJ24 SPOT										0.00	0	400,000,000
Total For FRJ24										0.00	0	400,000,000
FRJ25 On 09/03/2025 Spot Bond				102.71793		102.63614				0.00	90,000,000	45,000,000
Total FRJ25 SPOT										0.00	90,000,000	45,000,000
Total For FRJ25										0.00	90,000,000	45,000,000
FRJ26 On 14/02/2026 Spot Bond				99.67176		99.64701				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				103.32124		103.29865				0.00	0	500,000,000
Total FRJ27 SPOT										0.00	0	500,000,000
Total For FRJ27										0.00	0	500,000,000
FRJ29 On 14/02/2029 Spot Bond				100.71090		100.68654				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10(On 15/01/2024 Spot Bond			3.49800	98.65785	3.48300	98.99288				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			3.90000	110.54328	3.90000	110.53799				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				101.17678		101.15396				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				101.17678		101.15396				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			4.04000	108.31175	4.04000	108.30615				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			4.07500	211.82610	4.07500	211.81511				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			4.83000	96.69151	4.83000	96.68445				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			4.10500	211.11600	4.10500	211.10488				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				101.33233		101.30287				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11(On 31/01/2025 Spot Bond			4.30000	124.69888	4.30000	124.69157				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.70500	113.74415	3.70500	113.73931				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.57000	100.34107	4.57000	100.33444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.22500	208.30449	4.22500	208.29285				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.27500	207.14657	4.27500	207.13470				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12(On 31/01/2025 Spot Bond			3.83000	111.99334	3.83000	111.98819				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.30500	206.45560	4.30500	206.44361				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.40000	89.24227	5.40000	89.23438				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			5.08000	161.59294	5.08000	161.58017				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			4.93000	95.33103	4.93000	95.32383				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			4.60000	167.68591	4.60000	167.67482				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13(On 31/03/2028 Spot Bond			4.66000	166.90990	4.66000	166.89860				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13(On 07/12/2033 Spot Bond			4.81500	195.13062	4.81500	195.11662				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13(On 24/03/2020 Spot Bond				95.97486		96.01921				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13(On 31/01/2038 Spot Bond			4.86000	96.28090	4.86000	96.27379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.11500	92.87534	5.11500	92.86784				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			4.64000	99.34224	4.64000	99.33549				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			4.47000	169.38163	4.47000	169.37103				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			4.58500	200.14086	4.58500	200.12772				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			4.60000	167.68591	4.60000	167.67482				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			4.60000	167.68591	4.60000	167.67482				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			4.89000	163.97353	4.89000	163.96141				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			4.60000	122.68909	4.60000	122.68090				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			4.02000	151.48032	4.01000	151.51389				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.95000	163.21740	4.95000	163.20508				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			4.99000	162.71556	4.99000	162.70309				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			4.57000	122.88841	4.57000	122.88031				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.41000	170.17094	4.41000	170.16058				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			5.00000	162.59038	5.00000	162.57788				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				28.15672		31.20366				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				34.38253		37.69408				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				39.11059		42.77492				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				43.14596		47.12004				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				23.16926		25.44514				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				28.33541		30.87830				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				33.04601		36.03391				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				36.91212		40.23323				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				12.79182		13.51100				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				16.85354		18.18478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				16.58484		17.86000				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				12.92687		13.68555				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				100.00000		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				101.40402		101.38009				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				101.49067		101.46522				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				107.55479		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				94.08889		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				28.40272		30.91423				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				28.40268		30.91419				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond				39.72654		43.61879				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				105.59494		106.70832				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				99.80977		99.19921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18(On 18/09/2023 Spot Bond				99.92953		99.90595				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18(On 19/09/2019 Spot Bond				92.16074		93.13460				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS18(On 27/09/2025 Spot Bond				102.04895		102.02296				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18(On 04/10/2021 Spot Bond				90.15600		90.75993				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18(On 16/11/2023 Spot Bond				89.23140		90.45517				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18(On 20/11/2019 Spot Bond				100.90824		101.98243				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS18(On 23/01/2024 Spot Bond				103.33094		105.47257				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18(On 23/01/2024 Spot Bond				107.71889		108.73930				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18(On 23/01/2024 Spot Bond				108.42743		108.95787				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS18(On 03/09/2019 Spot Bond				107.00365		107.00365				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.64000	291.22254	3.64000	291.21081				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			3.53000	292.54634	3.53000	292.53546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.25000	284.01058	4.25000	283.99449				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			3.81000	152.34993	3.80000	152.38464				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				101.12486		101.10060				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			3.51000	153.60271	3.50000	153.63901				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				100.96517		100.94057				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			3.88000	104.33703	3.88000	104.33209				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			3.59500	111.10748	3.59500	111.10313				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			3.76000	128.41100	3.76000	128.40535				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			3.79000	128.20153	3.79000	128.19578				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			4.44000	281.80820	4.44000	281.79081				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.71000	103.78949	7.70500	103.77106				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			8.16500	104.79304	8.17000	104.76282				0.00	0	11,000,000

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 FRX20 SPOT									0.00	0	11,000,000
Total For FRX20									0.00	0	11,000,000
FRX23 On 28/02/2023 Spot Bond			8.61500	97.45920	8.61000	97.45307			0.00	0	100,000,000
Total FRX23 SPOT									0.00	0	100,000,000
Total For FRX23									0.00	0	100,000,000
FRX24 On 10/12/2024 Spot Bond			9.04500	110.28061	9.04000	110.27688		135,675,000,000,000.00	15,000,000,000	15,000,000,000	
Total FRX24 SPOT								15,675,000,000,000.00	15,000,000,000	15,000,000,000	
Total For FRX24								15,675,000,000,000.00	15,000,000,000	15,000,000,000	
FRX25 On 26/07/2025 Spot Bond			9.65500	101.71466	9.65000	101.71164			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			9.46500	104.48273	9.46000	104.48277		9,465,000,000,000.00	1,000,000,000	540,000,000	
Total FRX26 SPOT								9,465,000,000,000.00	1,000,000,000	540,000,000	
Total For FRX26								9,465,000,000,000.00	1,000,000,000	540,000,000	
FRX27 On 07/03/2027 Spot Bond			9.58500	103.53790	9.58000	103.53962			0.00	0	190,000,000
Total FRX27 SPOT								0.00	0	190,000,000	
Total For FRX27								0.00	0	190,000,000	
FRX28 On 26/07/2028 Spot Bond			9.80500	103.22050	9.80000	103.22380			0.00	0	0
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.09500	98.88930	10.08000	98.95869			0.00	0	10,000,000
Total FRX30 SPOT								0.00	0	10,000,000	
Total For FRX30								0.00	0	10,000,000	
FRX31 On 21/02/2031 Spot Bond			10.25000	95.46604	10.23500	95.53808			0.00	0	50,000,000
Total FRX31 SPOT								0.00	0	50,000,000	
Total For FRX31								0.00	0	50,000,000	
FRX32 On 31/03/2032 Spot Bond			10.24500	106.74205	10.23500	106.78491			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			11.15000	76.74167	11.14500	76.75115			0.00	0	0
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS2A5 On 20/02/2038 Spot Bond				100.56073		100.53648			0.00	0	0
Total FS2A5 SPOT								0.00	0	0	
Total For FS2A5								0.00	0	0	
FS2B1 On 20/02/2038 Spot Bond				100.58483		100.55953			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2038 Spot Bond				100.60460		100.57843				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				100.69279		100.66276				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				100.59500		100.57216				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				100.99689		100.97439				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.50268		100.48097				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				99.82832		99.80491				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond				100.53674		100.51354				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond				100.54542		100.52184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond				101.62270		101.59627				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond				100.37761		100.34961				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.42967		100.40581				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.43451		100.41039				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				100.46599		100.44011				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				100.50467		100.47663				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.52882		100.49943				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.74665		102.72388				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				99.90601		99.88451				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.82800		100.80575				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				101.97960		101.95666				0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT11 SPOT										0.00	0	20,000,000
Total For GRT11										0.00	0	20,000,000
GRT12 On 24/06/2020 Spot Bond				100.35650		100.33431				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				101.40403		101.38051				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				100.73732		100.71545				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				101.45866		101.43521				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				102.92681		102.90444				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			9.33500	107.12505	9.33000	107.11690				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				100.44192		100.42127				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				100.78247		100.76071				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				102.97390		102.95031				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.20500	102.72221	10.20000	102.71329				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				101.37408		101.35067				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				101.63308		101.60917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond				100.09421		100.01146				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				100.18906		100.10564				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				100.10062		100.01632				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				101.79223		101.76924				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				100.09086		100.00888				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				100.09293		100.01044				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				100.09559		100.01246				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond				100.35724		100.33353				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond				101.52555		101.50272				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				100.32500		100.30189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.08913		101.06562				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				101.60743		101.58335				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.55160		101.52663				0.00	0	33,500,000
Total HILB06 SPOT										0.00	0	33,500,000
Total For HILB06										0.00	0	33,500,000
HILB07 On 11/07/2021 Spot Bond				101.57054		101.54526				0.00	0	180,000,000
Total HILB07 SPOT										0.00	0	180,000,000
Total For HILB07										0.00	0	180,000,000
HILB08 On 29/03/2023 Spot Bond				101.95255		101.92887				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				101.84432		101.81962				0.00	60,000,000	30,000,000
Total HILB09 SPOT										0.00	60,000,000	30,000,000
Total For HILB09										0.00	60,000,000	30,000,000
HILB10 On 17/03/2022 Spot Bond				100.17053		100.14857				0.00	0	5,000,000,000
Total HILB10 SPOT										0.00	0	5,000,000,000
Total For HILB10										0.00	0	5,000,000,000
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
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.70000	10.00000	104.67300				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				100.63342		100.60599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				101.64789		101.62019			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				101.59093		101.56732			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				101.85509		101.83008			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			7.27500	104.33984	7.28000	104.31262			0.00	0	4,100,000,000
Total HWAY20 SPOT									0.00	0	4,100,000,000
Total For HWAY20									0.00	0	4,100,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	40.18061	100.00000	40.09070			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			3.99000	287.05799	3.99000	287.04373			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			4.17000	287.76560	4.17000	287.74992			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			3.92000	97.41420	3.91500	97.46604			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			10.64500	90.63081	10.64000	90.63934		29,593,100,000,000.00	2,780,000,000	1,990,000,000	
Total HWAY34 SPOT								29,593,100,000,000.00	2,780,000,000	1,990,000,000	
Total For HWAY34								29,593,100,000,000.00	2,780,000,000	1,990,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.18569	100.00000	10.16289		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			10.65000	90.33370	10.64500	90.34302		10,650,000,000,000.00	1,000,000,000	500,000,000	
Total HWAY35 SPOT								10,650,000,000,000.00	1,000,000,000	500,000,000	
Total For HWAY35								10,650,000,000,000.00	1,000,000,000	500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.18550	100.00000	10.16270		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				101.54161		101.51937			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.07650		100.05507			0.00	0	200,000,000
Total HWF09 SPOT									0.00	0	200,000,000
Total For HWF09									0.00	0	200,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.70000	10.00000	104.67300			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			3.15000	132.75522	3.15000	132.75157		073,474,640,000,000.00	340,785,600,000	194,253,532,000	
Total I2025 SPOT								73,474,640,000,000.00	340,785,600,000	194,253,532,000	
Total For I2025								73,474,640,000,000.00	340,785,600,000	194,253,532,000	
I2029 On 31/03/2029 Spot Bond			3.25000	100.58306	3.25000	100.58007		73,939,775,000,000.00	22,750,700,000	52,954,646,900	
Total I2029 SPOT								73,939,775,000,000.00	22,750,700,000	52,954,646,900	
Total For I2029								73,939,775,000,000.00	22,750,700,000	52,954,646,900	
I2033 On 28/02/2033 Spot Bond			3.29000	101.42776	3.28500	101.48541		727,550,600,000,000.00	221,140,000,000	98,681,042,400	
Total I2033 SPOT								727,550,600,000,000.00	221,140,000,000	98,681,042,400	
Total For I2033								727,550,600,000,000.00	221,140,000,000	98,681,042,400	
I2038 On 31/01/2038 Spot Bond			3.28000	121.11234	3.28000	121.10858		453,392,104,000,000.00	138,229,300,000	203,017,300,000	
Total I2038 SPOT								453,392,104,000,000.00	138,229,300,000	203,017,300,000	
Total For I2038								453,392,104,000,000.00	138,229,300,000	203,017,300,000	
I2046 On 31/03/2046 Spot Bond			3.30000	115.54280	3.29000	115.75417		452,575,200,000,000.00	137,144,000,000	153,185,180,200	
Total I2046 SPOT								452,575,200,000,000.00	137,144,000,000	153,185,180,200	
Total For I2046								452,575,200,000,000.00	137,144,000,000	153,185,180,200	
I2050 On 31/12/2050 Spot Bond			3.31000	119.31101	3.29500	119.67756		583,294,820,000,000.00	176,222,000,000	195,464,832,642	
Total I2050 SPOT								583,294,820,000,000.00	176,222,000,000	195,464,832,642	
Total For I2050								583,294,820,000,000.00	176,222,000,000	195,464,832,642	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond				100.42906		100.40539				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			8.81000	103.48334	8.80500	103.47245				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				100.85384		100.83008				0.00	0	200,000,000
Total IBL102 SPOT										0.00	0	200,000,000
Total For IBL102										0.00	0	200,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	101.37285	8.70500	101.34860				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	100.85541	8.28000	100.83220				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				100.49099		100.46774				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			4.10000	285.76393	4.10000	285.74890				0.00	0	0

Contract 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 07/03/2021 Spot Bond			8.12000	100.18502	8.12000	100.16314				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				100.51130		100.48819				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				100.51127		100.48817				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				100.53188		100.50783				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				100.52485		100.50112				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				99.89325		99.87165				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				101.35741		101.33507				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				101.14727		101.12457				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				100.59502		100.57143				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				101.38175		101.35905				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				100.67458		100.65148				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				100.68828		100.66470				0.00	0	0

Contract 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			3.61000	153.18375	3.60000	153.21951				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.70000	10.00000	104.67300				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			8.51500	100.16352	8.51000	100.14439		85,150,000,000,000.00		10,000,000,000	5,000,000,000	
Total IBL46 SPOT								15,150,000,000,000.00		10,000,000,000	5,000,000,000	
Total For IBL46								15,150,000,000,000.00		10,000,000,000	5,000,000,000	
IBL50 On 02/08/2020 Spot Bond			8.15000	102.23712	8.14500	102.22107				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			9.45500	103.81654	9.45000	103.80979				0.00	0	149,000,000
Total IBL60 SPOT										0.00	0	149,000,000
Total For IBL60										0.00	0	149,000,000
IBL61 On 31/03/2019 Spot Bond				101.68582		101.66330				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				101.21288		101.19125				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				101.05807		101.03477				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.66000	152.97478	3.65000	153.01027				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.25529		101.23223				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				100.91004		100.88641				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			9.54500	104.51793	9.54000	104.50645				0.00	0	0

Contract 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				99.84294		99.82013				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				100.73904		100.71772				0.00	4,000,000,000	1,000,000,000
Total IBL85 SPOT										0.00	4,000,000,000	1,000,000,000
Total For IBL85										0.00	4,000,000,000	1,000,000,000
IBL86 On 20/05/2021 Spot Bond				101.44283		101.41913				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			7.93500	103.39152	7.93000	103.37030				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			8.55500	106.70039	8.56000	106.66569				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	28.63235	100.00000	28.56828				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				100.43645		100.41068				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				101.45517		101.43123				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				100.26864		100.24400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.10904		101.14158			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				100.13193		100.11073			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				101.69145		101.66762			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				103.63700		103.61398			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.97500	103.58343	8.97000	103.56133			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	9.62961	100.00000	9.60805			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				101.03061		101.00848			0.00	0	0
Total IDCC02 SPOT									0.00	0	0
Total For IDCC02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.40500	103.18941	8.41000	103.15870			0.00	0	2,120,000,000
Total IDCG03 SPOT									0.00	0	2,120,000,000
Total For IDCG03									0.00	0	2,120,000,000
IDCG05 On 24/11/2019 Spot Bond				100.77032		100.74766			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.52500	103.00987	9.52000	103.00502		3,810,000,000,000.00	400,000,000	400,000,000	
Total IDCG06 SPOT								3,810,000,000,000.00	400,000,000	400,000,000	
Total For IDCG06								3,810,000,000,000.00	400,000,000	400,000,000	
IDCG07 On 13/11/2020 Spot Bond				100.72407		100.70009			0.00	0	0

Contract 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			11.60000	101.71520	11.58500	101.77684				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				100.64024		100.61729				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				100.24555		100.22079				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			10.00500	107.14271	10.00000	107.14121				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				101.45822		101.43522				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				101.46759		101.44373				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				100.72672		100.70342				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				101.13908		101.11507				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				100.82609		100.80120				0.00	0	96,100,000,000
Total IDCG16 SPOT										0.00	0	96,100,000,000
Total For IDCG16										0.00	0	96,100,000,000
IDCG16 On 08/02/2024 Spot Bond				100.85791		100.83357				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG17 On 12/03/2022 Spot Bond				100.06853	100.00000	100.00000				0.00	4,000,000,000	22,600,000,000
Total IDCG18 SPOT										0.00	4,000,000,000	22,600,000,000
Total For IDCG18										0.00	4,000,000,000	22,600,000,000
IDCG18 On 12/03/2024 Spot Bond				100.07136	100.00000	100.00000				0.00	300,000,000	35,300,000,000

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 IDCG19 SPOT										0.00	300,000,000	35,300,000,000
Total For IDCG19										0.00	300,000,000	35,300,000,000
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.63442	4.00000	101.62336				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				99.99978		99.97718				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.14389	100.00000	7.12799				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			8.90500	101.43469	8.90000	101.43241				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			7.20500	106.61675	7.21000	106.58631				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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				69.71813		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	104.70000	10.00000	104.67300				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				107.40936		107.38344				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				102.16942		102.14321				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				100.34774		100.32282				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				101.01687		100.99344				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				101.08721		101.06213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond				100.34713		100.32483				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				83.15291		83.12309				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond				100.97084		100.94850				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				101.37243		101.34148				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				102.23882		102.21024				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				101.09747		101.06599				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			10.85500	104.33216	10.86000	104.29308				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				101.26021		101.22931				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	104.70000	10.00000	104.67300				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				101.85774		101.83436				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				100.26894		100.24432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.17373		100.15105				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				99.93009		99.90663				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				101.94806		101.92463				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				101.97020		101.94649				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				101.99234		101.96836				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				99.93359		99.91125				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				99.93100		99.90781				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				100.02268		99.99981				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				100.93053		100.90621				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				101.43437		101.41033				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				100.78575		100.76142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond				100.79419		100.76958				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPFC21 On 25/04/2019 Spot Bond				101.02095		101.00011				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	100.32496	2.75000	100.31739				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			6.56000	144.36570	6.56000	144.34853				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				100.28403		100.31454				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond				101.74490		101.71719				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			5.15000	119.09885	5.15000	119.08914				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			5.15000	119.09885	5.15000	119.08914				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				100.10987		100.02399				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond				101.42993		101.39922				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			10.75500	103.97256	10.76000	103.93386				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				108.96683		108.94161				0.00	0	30,000,000
Total IV035 SPOT										0.00	0	30,000,000
Total For IV035										0.00	0	30,000,000
IV036 On 22/07/2021 Spot Bond				101.62971		101.59852				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				99.70263		99.67245				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			5.76000	144.49992	5.75000	144.52480				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				107.84148		107.81706				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			11.10500	107.37948	11.11000	107.33648				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				106.57099		106.54653				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			10.99500	107.31645	11.00000	107.27309				0.00	0	150,000,000
Total IV043 SPOT										0.00	0	150,000,000
Total For IV043										0.00	0	150,000,000
IV044 On 31/01/2022 Spot Bond				101.33692		101.30596				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.01000	147.46019	5.00000	147.48873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond				100.89092		100.86301			0.00	0	180,000,000
Total IV046 SPOT									0.00	0	180,000,000
Total For IV046									0.00	0	180,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.26000	159.37460	5.26000	159.36124			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
IVA881 On 14/03/2019 Spot Bond			7.45000	7.45000	7.45000	99.93880			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			7.45000	99.83698	7.45000	99.81664			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	99.38328	7.55000	99.36285			0.00	0	0
Total IVA885 SPOT									0.00	0	0
Total For IVA885									0.00	0	0
IVA887 On 25/04/2019 Spot Bond			7.55000	99.09807	7.55000	99.07776			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA887 SPOT										0.00	0	0
Total For IVA887										0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.55000	98.95608	7.55000	98.93583				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			7.55000	98.81450	7.55000	98.79430				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	98.65598	7.65000	98.63559				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			7.65000	98.39150	7.65000	98.37122				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			7.65000	98.22945	7.65000	98.20923				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	104.70000	10.00000	104.67300				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				101.74377		101.71919				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				101.78449		101.76045				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				101.82487		101.80027				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				101.12075		101.08971				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			8.40500	101.76270	8.40000	101.74160				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	78.26931	100.00000	78.10926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.62500	102.79164	8.63000	102.75706				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				100.55279		100.52779				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				102.11026		102.08583				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				100.94563		100.91953				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				101.36631		101.34074				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				101.92558		101.90367				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.46780		100.44196				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			9.47500	106.02731	9.48000	105.98831				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				101.92527		101.89945				0.00	0	150,000,000
Total IVC097 SPOT										0.00	0	150,000,000
Total For IVC097										0.00	0	150,000,000
IVC102 On 31/01/2020 Spot Bond				101.18619		101.15878				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				101.95555		101.92932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.17571		100.15003				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				100.04666		100.02333				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				101.93536		101.90941				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				101.20449		101.17791				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				101.61985		101.59451				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			9.12500	104.35486	9.13000	104.31935				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				100.57643		100.55251				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				100.02376		99.99968				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				100.66577		100.63934				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC126 On 30/04/2019 Spot Bond				101.11233		101.08725				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC128 On 23/03/2019 Spot Bond				99.78414		99.76207				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				101.76145		101.73928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond				101.24926		101.22495				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				100.97912		100.95556				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				100.35326		100.32947				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	102.16170	8.02000	102.13964				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				101.11868		101.09456				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				101.05825		101.03385				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				100.86962		100.84420				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				100.39481		100.36851				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				99.93622		99.91477				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				101.34405		101.32031				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond				100.27122		100.24649				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				100.21289		100.18902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond				100.26149		100.23765				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				99.84376		99.82109				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				100.04783		100.02383				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				100.04757		100.02370				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				101.34349		101.32080				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				100.87411		100.85129				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond				100.67440		100.65103				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond				100.34742		100.32564				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
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				101.23268		101.20418				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond				99.86498		99.83776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.04691		100.02347				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				100.22803		100.20248				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				101.91517		101.88950				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			8.67500	107.47998	8.68000	107.44315				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				100.68706		100.66287				0.00	0	100,000,000
Total KAP008 SPOT										0.00	0	100,000,000
Total For KAP008										0.00	0	100,000,000
KAP009 On 24/05/2020 Spot Bond				100.45574		100.43057				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				100.41934		100.39713				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				100.35253		100.32711				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				101.56763		101.54293				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				102.24453		102.21643				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				101.54170		101.51630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.99500	124.95323	9.99000	124.95182			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.13057		101.10589			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			8.90000	103.29945	8.89500	103.27798			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	102.81614	9.62000	102.78945			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	100.47258	9.71000	100.44627			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				105.34690		105.32375			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				100.37990		100.35454			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				100.54109		100.51916			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				103.35801		103.33566			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.44500	104.75123	9.44000	104.73854		47,225,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								17,225,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								17,225,000,000,000.00	5,000,000,000	2,500,000,000	
LBK22 On 04/09/2020 Spot Bond				100.40183		100.37788		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				100.25895		100.23284			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			9.69500	106.91065	9.69000	106.90434		77,560,000,000,000.00	8,000,000,000	5,500,000,000	
Total LBK24 SPOT								77,560,000,000,000.00	8,000,000,000	5,500,000,000	
Total For LBK24								77,560,000,000,000.00	8,000,000,000	5,500,000,000	
LBK25 On 25/03/2019 Spot Bond				99.81098		101.77649			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				99.94211		99.91950			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				100.67688		100.65324			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			10.93500	101.36191	10.92000	101.41648		21,870,000,000,000.00	2,000,000,000	1,000,000,000	
Total LBK28 SPOT								21,870,000,000,000.00	2,000,000,000	1,000,000,000	
Total For LBK28								21,870,000,000,000.00	2,000,000,000	1,000,000,000	
LBK29 On 07/06/2023 Spot Bond			9.49500	103.33969	9.49000	103.33056			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				99.89060		99.86847			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				99.88247		99.85873			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				100.88064		100.85565			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond				100.20553		100.17955			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			7.88000	102.41719	7.87500	102.40202		9,140,800,000,000.00	1,160,000,000	580,000,000	

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 LGL04 SPOT									9,140,800,000,000.00	1,160,000,000	580,000,000
Total For LGL04									9,140,800,000,000.00	1,160,000,000	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.98166		101.01186			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			9.59500	106.31442	9.59000	106.30201		47,975,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								17,975,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								17,975,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				104.03087		104.00721			0.00	0	10,000,000
Total LGL07 SPOT								0.00	0	0	10,000,000
Total For LGL07								0.00	0	0	10,000,000
LGL08 On 28/02/2023 Spot Bond				102.59600		102.57260			0.00	0	0
Total LGL08 SPOT								0.00	0	0	0
Total For LGL08								0.00	0	0	0
LGL09 On 28/08/2024 Spot Bond				103.47484		103.45136			0.00	0	0
Total LGL09 SPOT								0.00	0	0	0
Total For LGL09								0.00	0	0	0
LGL10 On 08/10/2025 Spot Bond				101.64416		101.61902			0.00	0	0
Total LGL10 SPOT								0.00	0	0	0
Total For LGL10								0.00	0	0	0
LHC08U 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	0
Total For LHC08U								0.00	0	0	0
LHC09U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC09U SPOT								0.00	0	0	0
Total For LHC09U								0.00	0	0	0
LHC10U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC10U SPOT								0.00	0	0	0
Total For LHC10U								0.00	0	0	0
LHL19 On 14/11/2019 Spot Bond			12.73000	105.70358	12.72500	105.67070			0.00	0	0
Total LHL19 SPOT								0.00	0	0	0
Total For LHL19								0.00	0	0	0
LHL26 On 13/11/2020 Spot Bond				101.08313		101.04708			0.00	0	0
Total LHL26 SPOT								0.00	0	0	0
Total For LHL26								0.00	0	0	0
LHL27 On 13/02/2021 Spot Bond				100.96174		100.92976			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond				101.07445		101.03869				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				101.75631		101.72795				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				101.34394		101.31353				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				100.55499		100.53073				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				101.00044		100.97576				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				100.62503		100.59769				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				100.86505		100.84304				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond				100.11746		100.09494				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				100.95370		100.93178				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 13/05/2019 Spot Bond				98.79711		98.77673				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				99.85897		99.83882				0.00	0	0
Total MAQ134 SPOT										0.00	0	0
Total For MAQ134										0.00	0	0
MAQ13 On 10/06/2019 Spot Bond				98.23366		98.21336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ135 SPOT										0.00	0	0
Total For MAQ135										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.36001		100.33827				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	100.00000				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				100.78408		100.76314				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
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				102.02456		102.00234				0.00	0	2,500,000,000
Total MBF053 SPOT										0.00	0	2,500,000,000
Total For MBF053										0.00	0	2,500,000,000
MBF05 On 27/03/2020 Spot Bond				102.23573		102.21410				0.00	0	1,000,000,000
Total MBF055 SPOT										0.00	0	1,000,000,000
Total For MBF055										0.00	0	1,000,000,000
MBF05 On 28/08/2020 Spot Bond				100.60037		100.57772				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				100.50415		100.48137				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond				100.57156		100.54888				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.01178		100.04376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				101.45048		101.42714				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				100.39506		100.37188				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				100.91574		100.89251				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				100.41746		100.39448				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				100.42474		100.40135				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				101.37050		101.34795				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				101.05303		101.03040				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				101.06003		101.03719				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				101.76173		101.73950				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				101.78303		101.76052				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond				100.38797		100.36521				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond				100.39262		100.36957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP047 SPOT									0.00	0	0
Total For MBP047									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.03500	103.78639	8.03000	103.76417			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	103.78955	8.00000	103.76697			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			7.94500	103.75240	7.94000	103.73042			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	103.66801	8.91000	103.64289			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				101.64240		101.61749			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			8.88000	104.63849	8.88500	104.60095			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				99.89206		101.93873			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			8.53000	100.71512	8.52500	103.25292			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				106.29712		106.26548			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			9.37500	100.01548	9.37500	99.98979			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			10.27500	100.10705	10.27500	100.07888			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			13.57500	100.43869	13.57500	100.40135			0.00	0	0

Contract 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				99.99845		99.96562			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				99.93343		99.91104			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			8.70500	102.39974	8.71000	102.36646		6,964,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								6,964,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								6,964,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2020 Spot Bond				100.42070		100.39459		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			11.45500	100.25464	11.45000	100.24600		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			9.79500	103.94042	9.79000	103.92747		20,569,500,000,000.00	2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								20,569,500,000,000.00	2,100,000,000	1,050,000,000	
Total For MMIG05								20,569,500,000,000.00	2,100,000,000	1,050,000,000	
MMIG0 On 19/10/2028 Spot Bond				103.23498		103.21138		0.00	0	120,000,000	
Total MMIG06 SPOT								0.00	0	120,000,000	
Total For MMIG06								0.00	0	120,000,000	
MQB00 On 28/08/2023 Spot Bond				106.33801		106.30616		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				102.10365		102.08052		0.00	0	0	
Total MTN06 SPOT								0.00	0	0	
Total For MTN06								0.00	0	0	
MTN07 On 13/07/2022 Spot Bond				102.58537		102.56159		0.00	0	0	
Total MTN07 SPOT								0.00	0	0	
Total For MTN07								0.00	0	0	
MTN08 On 11/10/2020 Spot Bond				102.05740		102.03344		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				102.03381		102.00889				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				102.91904		102.89422				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				100.44340		100.41959				0.00	2,000,000,000	2,000,000,000
Total MTN11 SPOT										0.00	2,000,000,000	2,000,000,000
Total For MTN11										0.00	2,000,000,000	2,000,000,000
MTN12 On 04/06/2023 Spot Bond				99.92214		99.89707				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				100.27827		100.25282				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.71526		100.69138				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				100.53324		100.50796				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				100.52766		100.50264				0.00	0	0

Contract 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
N6A19 On 20/12/2018 Spot Bond				99.89722						0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond				100.07347		102.15474				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				100.15754		102.26313				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				99.88730		102.01667				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				99.88030		102.13371				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				99.85717		102.52389				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				99.82731		103.02860				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			9.04500	100.21446	9.04000	100.20512				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			8.09500	103.78484	8.10000	103.75610				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			9.39500	103.49206	9.39000	103.48373				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			10.45500	101.47383	10.45000	101.47063				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/On 28/11/2020 Spot Bond			8.85500	102.71397	8.85000	102.69718			177,100,000,000,000.00	20,000,000,000	10,131,500,000
Total NBK11A SPOT									'7,100,000,000,000.00	20,000,000,000	10,131,500,000
Total For NBK11A									'7,100,000,000,000.00	20,000,000,000	10,131,500,000
NBK12/On 19/03/2021 Spot Bond			7.85000	102.69438	7.85500	102.66322			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	99.89877	9.38000	99.87347			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			9.19500	102.00516	9.19000	101.99982			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			8.17500	104.29633	8.18000	104.26299			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			8.42500	101.68922	8.43000	101.65328			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			9.59000	100.12747	9.58500	100.12367			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			9.76500	104.84875	9.76000	104.84666			23,826,600,000,000.00	2,440,000,000	1,220,000,000
Total NBK17A SPOT									23,826,600,000,000.00	2,440,000,000	1,220,000,000
Total For NBK17A									23,826,600,000,000.00	2,440,000,000	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			8.62000	103.34495	8.61500	103.32669			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/On 01/06/2022 Spot Bond			8.95500	104.60564	8.96000	104.56658			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			9.75500	106.01202	9.75000	106.01029			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20/On 25/06/2021 Spot Bond				102.02000		101.99748			0.00	0	910,000,000

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 NBK20B SPOT									0.00	0	910,000,000
Total For NBK20B									0.00	0	910,000,000
NBK21/On 21/07/2027 Spot Bond			10.21500	103.82411	10.21000	103.82364			0.00	0	10,000,000
Total NBK21A SPOT									0.00	0	10,000,000
Total For NBK21A									0.00	0	10,000,000
NBK22/On 19/11/2022 Spot Bond			9.53500	104.82796	9.53000	104.81639			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			9.72500	108.03117	9.72000	108.02773			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				100.91382		100.89062			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/On 19/11/2027 Spot Bond			9.80500	109.97739	9.80000	109.97835		19,610,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								19,610,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								19,610,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond				100.77119		100.74720			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			9.09500	105.82515	9.09000	105.81590			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				103.53437		103.51189			0.00	0	10,000,000
Total NBK25B SPOT									0.00	0	10,000,000
Total For NBK25B									0.00	0	10,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	17.20550	100.00000	17.16701			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				104.45723		104.43520			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			10.01500	109.52152	10.01000	109.51804			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			9.50500	102.89114	9.50000	102.88257			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.28094		101.25803				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			9.95500	104.02634	9.95000	104.02462				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30J On 20/02/2024 Spot Bond			8.78000	103.82713	8.77500	103.82258				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				101.68173		101.65855				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31J On 09/11/2023 Spot Bond			8.76500	105.67531	8.76000	105.66935				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				100.63486		100.60963				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.89664		100.87531				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				102.16439		102.14161				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				102.67866		102.65546				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				103.64555		103.62261				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.99918		100.97625				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				102.35660		102.33396				0.00	0	0

Contract 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			8.00500	101.72389	8.00000	101.70483				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	71.04728	100.00000	70.91668				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			11.23000	54.97232	11.22500	54.97019				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				101.11051		101.08487				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				100.91561		100.89333				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				101.50167		101.47872				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				101.88351		101.86012				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond				101.00289		100.98036				0.00	0	1,950,000,000
Total NBK44B SPOT										0.00	0	1,950,000,000
Total For NBK44B										0.00	0	1,950,000,000
NBK45I On 15/02/2023 Spot Bond				100.99897		100.97560				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				101.90065		101.87759				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				102.51570		102.49281				0.00	0	500,000,000
Total NBK47B SPOT										0.00	0	500,000,000
Total For NBK47B										0.00	0	500,000,000
NBK48I On 09/11/2021 Spot Bond				100.73385		100.71115				0.00	0	0

Contract 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	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond				100.75548		100.73209				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				101.16797		101.14458				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				100.50878		100.48579				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond				100.52004		100.49653				0.00	0	440,000,000
Total NBK52B SPOT										0.00	0	440,000,000
Total For NBK52B										0.00	0	440,000,000
NBK53I On 21/02/2026 Spot Bond				100.52463		100.50090				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond				100.53886		100.51449				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				102.66509		102.64289				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				99.88183		99.85796				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			10.40000	100.85281	10.39500	100.84387				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				99.88251		99.85877				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			10.43500	100.06943	10.43000	100.06049				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				99.88183		99.85796				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				99.88063		99.85654				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				99.87928		99.85492				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				99.83991		99.81604				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			8.33500	104.67135	8.33000	104.64794				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				101.83506		101.81107				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				101.63479		101.60777				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				101.58061		101.55359				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				104.48089		104.45654				0.00	0	10,000,000
Total NED19 SPOT										0.00	0	10,000,000
Total For NED19										0.00	0	10,000,000
NED20 On 01/07/2020 Spot Bond			8.83000	105.20390	8.82500	105.18496			53,509,800,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT									53,509,800,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20									53,509,800,000,000.00	6,060,000,000	3,030,000,000	
NEDT1 On 21/05/2021 Spot Bond				105.60070		105.56799				0.00	0	70,000,000
Total NEDT1A SPOT										0.00	0	70,000,000
Total For NEDT1A										0.00	0	70,000,000
NEDT1 On 26/11/2021 Spot Bond				103.81812		103.78500				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				101.14267		101.12001				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				107.17470		107.19641				0.00	0	1,180,000,000
Total NGL01 SPOT										0.00	0	1,180,000,000
Total For NGL01										0.00	0	1,180,000,000
NGL02 On 15/03/2022 Spot Bond				105.10655		105.08390				0.00	0	80,000,000
Total NGL02 SPOT										0.00	0	80,000,000
Total For NGL02										0.00	0	80,000,000

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				100.51159		100.48152			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				102.85139		105.33925			0.00	800,000,000	1,420,000,000
Total NGL04 SPOT									0.00	800,000,000	1,420,000,000
Total For NGL04									0.00	800,000,000	1,420,000,000
NGL05 On 26/07/2023 Spot Bond				102.40398		102.37855			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond				100.38813		100.36152			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				102.53120		102.49592			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				101.71690		101.68462			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	104.70000	10.00000	104.67300			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	104.53883	13.50000	104.50111			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				100.11799		100.08846			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				109.91507		109.88493			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				109.07123		109.04110			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			4.27500	207.14657	4.27500	207.13470			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
NI210 On 31/03/2028 Spot Bond			3.97000	176.09107	3.97000	176.08242			0.00	0	0
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.90500	127.40212	3.90500	127.39601			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			4.10000	93.28859	4.10000	93.28369		1,722,000,000,000.00		420,000,000	210,000,000
Total NI29 SPOT								1,722,000,000,000.00		420,000,000	210,000,000
Total For NI29								1,722,000,000,000.00		420,000,000	210,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT									0.00	0	0
Total For NI33									0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.53000	100.91730	4.53000	100.91074			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			4.01000	126.67713	4.01000	126.67070			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			4.40000	124.02485	4.40000	124.01724			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			4.44000	169.77575	4.44000	169.76527			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			4.82000	164.86081	4.82000	164.84895			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			4.14500	106.67357	4.14500	106.66777			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.58000	103.52415	7.57500	103.50936			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NN01U SPOT									0.00	0	0
Total For NN01U									0.00	0	0
NN02 On 24/07/2023 Spot Bond				99.97452		99.97452			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				100.45438		100.42934			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				100.53325		100.50796			0.00	0	0
Total NN04 SPOT									0.00	0	0
Total For NN04									0.00	0	0
NN05 On 12/03/2024 Spot Bond				100.07310	100.00000	100.00000			0.00	0	20,000,000,000
Total NN05 SPOT									0.00	0	20,000,000,000
Total For NN05									0.00	0	20,000,000,000
NN06 On 12/03/2026 Spot Bond				100.07547	100.00000	100.00000			0.00	0	12,500,000,000
Total NN06 SPOT									0.00	0	12,500,000,000
Total For NN06									0.00	0	12,500,000,000
NNF01 On 21/08/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total NNF01 SPOT									0.00	0	0
Total For NNF01									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.21000	103.11100	8.20500	103.09318			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				100.65059		100.62852			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.68993		100.66613			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.52431		100.49945			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				100.52494		100.50006			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2020 Spot Bond			8.41000	103.11911	8.40500	103.10071			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				100.52328		100.49848			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				100.54756		100.52159			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			8.61000	103.12721	8.60500	103.10825			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.54761		100.52165			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				100.60411		100.57545			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				100.58173		100.55414			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			8.75500	115.20752	8.76000	115.16397			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.23000	180.82060	4.23000	180.81047			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA02 On 30/11/2028 Spot Bond			10.95500	111.11895	10.95000	111.11742		138,909,400,000,000.00	12,680,000,000	6,340,000,000	
Total NRA028 SPOT								138,909,400,000,000.00	12,680,000,000	6,340,000,000	
Total For NRA028								138,909,400,000,000.00	12,680,000,000	6,340,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.51178	100.00000	15.47726		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.81627		101.79292			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				101.75418		101.73146			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				100.82468		100.80218			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				101.16925		101.14598			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				101.54810		101.52446			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				101.77385		101.75013			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				100.18714		100.16349			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				100.19185		100.16761			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				100.53839		100.51286			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML02 On 27/11/2019 Spot Bond				101.05890		101.03545			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			7.80500	103.71154	7.80000	103.69301			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				100.68047		100.65789			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.95500	100.65651	8.96000	100.62738		26,865,000,000,000.00	3,000,000,000	1,520,000,000	
Total OML05 SPOT								26,865,000,000,000.00	3,000,000,000	1,520,000,000	
Total For OML05								26,865,000,000,000.00	3,000,000,000	1,520,000,000	
OML06 On 19/03/2022 Spot Bond			9.84500	101.10105	9.84000	101.08708		29,535,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								29,535,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								29,535,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			10.80500	100.53295	10.80000	100.52551		21,610,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								21,610,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								21,610,000,000,000.00	2,000,000,000	1,000,000,000	
OML08 On 14/09/2020 Spot Bond				100.74844		100.72565		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			9.94500	102.79285	9.94000	102.78048		19,890,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML09 SPOT								19,890,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML09								19,890,000,000,000.00	2,000,000,000	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			10.85500	102.29559	10.85000	102.28944		19,973,200,000,000.00	1,840,000,000	880,000,000	
Total OML10 SPOT								19,973,200,000,000.00	1,840,000,000	880,000,000	
Total For OML10								19,973,200,000,000.00	1,840,000,000	880,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM12 On 25/11/2020 Spot Bond			10.00000	104.70000	10.00000	104.67300			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				100.01500		100.04586			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM44 On 07/11/2019 Spot Bond				100.86781		100.84389			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				100.35400		100.33038			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				100.36338		100.33925			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				100.33346		100.31117			0.00	0	0
Total PMM49 SPOT									0.00	0	0
Total For PMM49									0.00	0	0
PMM50 On 28/02/2020 Spot Bond				100.35531		100.33172			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond				100.37536		100.35043			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.10920		100.08167			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				100.52491		100.50222			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				100.54967		100.52590			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2A On 20/02/2022 Spot Bond				100.57133		100.54661			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				100.61459		100.58798			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				100.62076		100.59389			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				100.62694		100.59979			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.65500	112.67589	8.65000	112.67938		625,042,071,494,500.00	4,116,122,711,900	1,947,352,136,900	
Total R186 SPOT								15,042,071,494,500.00	116,122,711,900	1,947,352,136,900	
Total For R186								15,042,071,494,500.00	116,122,711,900	1,947,352,136,900	
R197 On 07/12/2023 Spot Bond			3.03000	298.65543	3.03000	298.64837		39,190,020,000,000.00	12,934,000,000	34,312,000,000	
Total R197 SPOT								19,190,020,000,000.00	12,934,000,000	34,312,000,000	
Total For R197								19,190,020,000,000.00	12,934,000,000	34,312,000,000	
R202 On 07/12/2033 Spot Bond			3.27500	231.88078	3.27500	231.87374		788,098,096,000,000.00	240,640,640,000	287,871,876,900	
Total R202 SPOT								18,098,096,000,000.00	240,640,640,000	287,871,876,900	
Total For R202								18,098,096,000,000.00	240,640,640,000	287,871,876,900	
R2023 On 28/02/2023 Spot Bond			7.79500	100.15957	7.79000	100.15552		843,556,440,462,000.00	1,904,240,723,600	936,542,521,700	
Total R2023 SPOT								13,556,440,462,000.00	904,240,723,600	936,542,521,700	
Total For R2023								13,556,440,462,000.00	904,240,723,600	936,542,521,700	
R2030 On 31/01/2030 Spot Bond			9.18500	92.88840	9.17000	92.96175		947,103,096,500,000.00	1,300,718,900,000	734,622,214,600	
Total R2030 SPOT								17,103,096,500,000.00	300,718,900,000	734,622,214,600	
Total For R2030								17,103,096,500,000.00	300,718,900,000	734,622,214,600	
R2032 On 31/03/2032 Spot Bond			9.40500	95.17728	9.39500	95.22306		856,762,383,500,000.00	1,154,360,700,000	752,494,700,000	
Total R2032 SPOT								16,762,383,500,000.00	154,360,700,000	752,494,700,000	
Total For R2032								16,762,383,500,000.00	154,360,700,000	752,494,700,000	
R2035 On 28/02/2035 Spot Bond			9.57500	94.68661	9.57000	94.70134		832,833,280,000,000.00	1,131,366,400,000	1,004,260,139,200	
Total R2035 SPOT								12,833,280,000,000.00	131,366,400,000	1,004,260,139,200	
Total For R2035								12,833,280,000,000.00	131,366,400,000	1,004,260,139,200	
R2037 On 31/01/2037 Spot Bond			9.65500	91.24497	9.65000	91.26026		725,817,282,500,000.00	903,761,500,000	1,039,317,868,000	
Total R2037 SPOT								15,817,282,500,000.00	903,761,500,000	1,039,317,868,000	
Total For R2037								15,817,282,500,000.00	903,761,500,000	1,039,317,868,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 31/01/2040 Spot Bond			9.74000	94.49508	9.73500	94.51226			700,256,992,000,000.00	790,580,800,000	789,351,345,900
Total R2040 SPOT									10,256,992,000,000.00	790,580,800,000	789,351,345,900
Total For R2040									10,256,992,000,000.00	790,580,800,000	789,351,345,900
R2044 On 31/01/2044 Spot Bond			9.74000	91.81005	9.73000	91.87186			968,775,714,782,000.00	407,471,839,300	633,833,053,700
Total R2044 SPOT									18,775,714,782,000.00	407,471,839,300	633,833,053,700
Total For R2044									18,775,714,782,000.00	407,471,839,300	633,833,053,700
R2048 On 28/02/2048 Spot Bond			9.70500	91.14124	9.70000	91.16214			223,415,174,179,000.00	3,011,171,063,800	2,294,770,663,900
Total R2048 SPOT									23,415,174,179,000.00	011,171,063,800	294,770,663,900
Total For R2048									23,415,174,179,000.00	011,171,063,800	294,770,663,900
R207 On 15/01/2020 Spot Bond			6.53000	101.74622	6.52500	101.73220			759,835,000,000,000.00	269,500,000,000	172,914,258,500
Total R207 SPOT									19,835,000,000,000.00	269,500,000,000	172,914,258,500
Total For R207									19,835,000,000,000.00	269,500,000,000	172,914,258,500
R208 On 31/03/2021 Spot Bond			7.05500	102.50235	7.06000	102.47349			265,734,653,500,000.00	1,171,613,700,000	642,144,332,800
Total R208 SPOT									15,734,653,500,000.00	171,613,700,000	642,144,332,800
Total For R208									15,734,653,500,000.00	171,613,700,000	642,144,332,800
R209 On 31/03/2036 Spot Bond			9.52500	75.50118	9.52000	75.51501			500,445,913,332,500.00	2,992,172,799,300	1,430,333,367,100
Total R209 SPOT									10,445,913,332,500.00	992,172,799,300	430,333,367,100
Total For R209									10,445,913,332,500.00	992,172,799,300	430,333,367,100
R210 On 31/03/2028 Spot Bond			3.26000	186.15236	3.26000	186.14678			32,721,887,162,000.00	10,037,388,700	37,153,587,300
Total R210 SPOT									12,721,887,162,000.00	10,037,388,700	37,153,587,300
Total For R210									12,721,887,162,000.00	10,037,388,700	37,153,587,300
R212 On 31/01/2022 Spot Bond			3.01000	155.71830	3.00000	155.75735			302,456,498,000,000.00	432,709,800,000	240,510,209,300
Total R212 SPOT									12,456,498,000,000.00	432,709,800,000	240,510,209,300
Total For R212									12,456,498,000,000.00	432,709,800,000	240,510,209,300
R213 On 28/02/2031 Spot Bond			9.30000	83.88720	9.28500	83.96133			418,503,033,430,000.00	1,227,796,025,100	519,960,403,900
Total R213 SPOT									18,503,033,430,000.00	227,796,025,100	519,960,403,900
Total For R213									18,503,033,430,000.00	227,796,025,100	519,960,403,900
R214 On 28/02/2041 Spot Bond			9.71000	71.32188	9.70500	71.33802			867,570,407,912,000.00	707,267,807,200	674,438,646,400
Total R214 SPOT									17,570,407,912,000.00	707,267,807,200	674,438,646,400
Total For R214									17,570,407,912,000.00	707,267,807,200	674,438,646,400
RCG01 On 24/10/2019 Spot Bond				101.68810		101.66611			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF17U 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
RDFB05 On 27/11/2019 Spot Bond				100.84691		100.82324			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB06 On 22/03/2019 Spot Bond				99.85420		99.83300			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB06/JIBAR 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
RDFB07 On 30/09/2019 Spot Bond				102.20759		102.18565			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB08 On 30/09/2021 Spot Bond				102.40047		102.37643			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB09 On 02/12/2021 Spot Bond				100.27427		100.24927			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB10 On 27/03/2020 Spot Bond				102.13141		102.10850			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB11 On 27/03/2022 Spot Bond				102.30722		102.28349			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB12 On 27/11/2022 Spot Bond				100.39166		100.36728			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB13 On 12/03/2021 Spot Bond				99.97507		100.00714			0.00	0	270,000,000
Total RDFB13 SPOT									0.00	0	270,000,000
Total For RDFB13									0.00	0	270,000,000
RDFB14 On 12/03/2023 Spot Bond				100.01293		100.04448			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1 On 05/12/2023 Spot Bond				100.24162		100.21726			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				100.74959		100.72628			0.00	1,000,000,000	500,000,000
Total RDFB16 SPOT									0.00	1,000,000,000	500,000,000
Total For RDFB16									0.00	1,000,000,000	500,000,000
RDFB1 On 11/02/2024 Spot Bond				100.77111		100.74712			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				100.78838		100.76385			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFC4 On 04/06/2019 Spot Bond				100.24691		100.22432			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				101.29221		101.27023			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				100.64871		100.62647			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				100.98602		100.96437			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				100.52919		100.50527			0.00	0	0
Total REBC09 SPOT									0.00	0	0
Total For REBC09									0.00	0	0
RED11 On 12/03/2020 Spot Bond				100.09018	100.00000	100.00000			0.00	0	4,400,000,000
Total RED111 SPOT									0.00	0	4,400,000,000
Total For RED111									0.00	0	4,400,000,000
RED20 On 05/01/2020 Spot Bond				102.23689		102.20325			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED20 On 05/07/2020 Spot Bond				102.51023		102.47242			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				99.90921		99.87880			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				100.59128		100.55652			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				100.33203		100.29854			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				102.86344		102.83928			0.00	0	0
Total RED601 SPOT									0.00	0	0
Total For RED601									0.00	0	0
RED60 On 09/03/2022 Spot Bond				103.55871		103.52867			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				100.76962		100.73898			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				102.32735		102.29218			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				101.13102		101.09920			0.00	0	0
Total RED901 SPOT									0.00	0	0
Total For RED901									0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.44570		100.42095			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES35 On 25/08/2021 Spot Bond				101.28217		101.25812				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				101.30594		101.28153				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				100.93574		100.91098				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				101.46352		101.43939				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond				100.36593		100.34150				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42U 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
RES43U 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
RES44U On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.59000	106.55741	8.59500	106.52319				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			9.44500	102.69843	9.44000	102.69119				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.90000	98.76827	10.88500	98.82588				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.70000	10.00000	104.67300			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				101.35216		101.32807			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				102.26576		102.24139			0.00	0	20,000,000
Total SBK18 SPOT									0.00	0	20,000,000
Total For SBK18									0.00	0	20,000,000
SBK19 On 24/10/2019 Spot Bond				101.28974		101.26416			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				101.49292		101.46778			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				102.53093		102.50596			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				102.80127		102.77708			0.00	480,000,000	240,000,000
Total SBK22 SPOT									0.00	480,000,000	240,000,000
Total For SBK22									0.00	480,000,000	240,000,000
SBK23 On 28/05/2022 Spot Bond			10.09500	107.31001	10.09000	107.29459		40,985,700,000,000.00	4,060,000,000	2,040,000,000	
Total SBK23 SPOT								10,985,700,000,000.00	4,060,000,000	2,040,000,000	
Total For SBK23								10,985,700,000,000.00	4,060,000,000	2,040,000,000	
SBK24 On 19/10/2020 Spot Bond				103.74887		103.72353			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				105.68677		105.66195			0.00	0	10,000,000
Total SBK25 SPOT									0.00	0	10,000,000
Total For SBK25									0.00	0	10,000,000
SBK26 On 25/04/2021 Spot Bond			9.50500	109.86476	9.51000	109.82703			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN01 On 31/07/2021 Spot Bond				101.02199		100.99844			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				101.01273		100.99078			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.44000	105.80136	8.44500	105.76692			0.00	0	900,000,000
Total SBS19 SPOT									0.00	0	900,000,000
Total For SBS19									0.00	0	900,000,000
SBS20 On 15/05/2026 Spot Bond			9.34000	106.95640	9.33500	106.95577			0.00	0	10,000,000
Total SBS20 SPOT									0.00	0	10,000,000
Total For SBS20									0.00	0	10,000,000
SBS21 On 15/05/2026 Spot Bond				104.34636		104.32436			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				100.62219		100.60055			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.44500	102.96486	7.64000	102.90568			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.79500	105.88593	8.79000	105.88110			0.00	0	340,000,000
Total SBS27 SPOT									0.00	0	340,000,000
Total For SBS27									0.00	0	340,000,000
SBS29 On 12/06/2019 Spot Bond			7.55500	102.45755	7.74000	102.39088			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			9.45500	96.02322	9.45000	96.02336			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.14737		100.18208			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.54500	103.82024	9.54000	103.82203			0.00	0	220,000,000
Total SBS31 SPOT									0.00	0	220,000,000
Total For SBS31									0.00	0	220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS33 On 19/09/2019 Spot Bond				99.91317		99.89125			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			9.50500	102.39848	9.50000	102.39362		66,535,000,000,000.00	7,000,000,000	3,500,000,000	
Total SBS34 SPOT								66,535,000,000,000.00	7,000,000,000	3,500,000,000	
Total For SBS34								66,535,000,000,000.00	7,000,000,000	3,500,000,000	
SBS36 On 29/01/2020 Spot Bond				101.56784		101.54594			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.11000	100.86467	8.10500	100.84669			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.13500	100.90992	9.13000	100.90737			0.00	0	10,000,000
Total SBS38 SPOT									0.00	0	10,000,000
Total For SBS38									0.00	0	10,000,000
SBS39 On 29/01/2030 Spot Bond			9.99500	99.32076	9.98000	99.39097			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			8.47500	103.10025	8.48000	103.06483		9,831,000,000,000.00	1,160,000,000	580,000,000	
Total SBS4 SPOT								9,831,000,000,000.00	1,160,000,000	580,000,000	
Total For SBS4								9,831,000,000,000.00	1,160,000,000	580,000,000	
SBS40 On 12/11/2020 Spot Bond				101.37971		101.35677			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			8.60000	107.62409	8.59500	107.61492			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			9.22000	110.54082	9.21500	110.53888			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			9.54500	111.04945	9.54000	111.05132			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				101.65413		101.63130			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS46 On 15/02/2023 Spot Bond			8.62500	107.42918	8.62000	107.42115			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				102.28402		102.26091			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				101.32652		101.30432			0.00	200,000,000	200,000,000
Total SBS48 SPOT									0.00	200,000,000	200,000,000
Total For SBS48									0.00	200,000,000	200,000,000
SBS49 On 31/01/2022 Spot Bond				102.15519		102.13262			0.00	40,000,000	20,000,000
Total SBS49 SPOT									0.00	40,000,000	20,000,000
Total For SBS49									0.00	40,000,000	20,000,000
SBS50 On 31/01/2022 Spot Bond			8.97500	102.29969	8.97000	102.28745			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			9.69500	101.44561	9.69000	101.43822			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				103.16542		103.14272			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				103.00603		102.98320			0.00	0	270,000,000
Total SBS53 SPOT									0.00	0	270,000,000
Total For SBS53									0.00	0	270,000,000
SBS54 On 12/06/2020 Spot Bond				100.42159		100.45491			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				101.01272		101.04537			0.00	0	199,000,000
Total SBS55 SPOT									0.00	0	199,000,000
Total For SBS55									0.00	0	199,000,000
SBS56 On 12/06/2022 Spot Bond			8.43000	103.71329	8.42500	103.70386		5,901,000,000,000.00		700,000,000	700,000,000
Total SBS56 SPOT								5,901,000,000,000.00		700,000,000	700,000,000
Total For SBS56								5,901,000,000,000.00		700,000,000	700,000,000
SBS57 On 12/06/2024 Spot Bond				100.97251		101.00471			0.00	2,550,000,000	7,625,000,000
Total SBS57 SPOT									0.00	2,550,000,000	7,625,000,000
Total For SBS57									0.00	2,550,000,000	7,625,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS58 On 12/06/2027 Spot Bond				102.02809		102.06088				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				101.48824		101.46510				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond				101.34552		101.32176				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				101.01154		100.98824				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond				101.02303		100.99945				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				101.05099		101.02676				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			4.04000	286.46891	4.04000	286.45429			404,000,000,000.00	100,000,000	60,000,000	
Total SBSI11 SPOT									404,000,000,000.00	100,000,000	60,000,000	
Total For SBSI11									404,000,000,000.00	100,000,000	60,000,000	
SBSI14 On 07/12/2033 Spot Bond			4.47500	202.59299	4.47500	202.58028			0.00	0	0	
Total SBSI14 SPOT									0.00	0	0	
Total For SBSI14									0.00	0	0	
SBT101 On 31/03/2022 Spot Bond				107.73453		107.70503			0.00	0	0	
Total SBT101 SPOT									0.00	0	0	
Total For SBT101									0.00	0	0	
SBT102 On 30/09/2022 Spot Bond				107.35529		107.32578			0.00	0	0	
Total SBT102 SPOT									0.00	0	0	
Total For SBT102									0.00	0	0	
SBT103 On 31/03/2024 Spot Bond				100.74197		100.71082			0.00	0	0	
Total SBT103 SPOT									0.00	0	0	
Total For SBT103									0.00	0	0	
SBT201 On 13/02/2023 Spot Bond				103.31216		103.28644			0.00	6,140,000,000	3,070,000,000	
Total SBT201 SPOT									0.00	6,140,000,000	3,070,000,000	
Total For SBT201									0.00	6,140,000,000	3,070,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT202 On 03/12/2023 Spot Bond				100.36544		100.33904			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.84500	104.91927	9.84000	104.91036			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				102.22139		102.18618			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				102.22153		102.18632			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond				102.01584		101.98337			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	104.70000	10.00000	104.67300			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				102.24196		102.21809			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.68985		100.66536			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				100.70851		100.68335			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				100.67223		100.64837			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				100.69117		100.66663			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRB1 On 15/08/2019 Spot Bond				100.72008		100.69451			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				100.72737		100.70153			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				100.72880		100.70290			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				100.73268		100.70664			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.78126		100.75349			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				100.79670		100.76836			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				100.76120		100.73414			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				100.77791		100.75024			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				103.28160		103.25782			0.00	100,000,000	50,000,000
Total SNT02 SPOT									0.00	100,000,000	50,000,000
Total For SNT02									0.00	100,000,000	50,000,000
SNT03 On 12/04/2023 Spot Bond			10.04500	110.61734	10.04000	110.60456		31,139,500,000,000.00	3,100,000,000	3,100,000,000	1,550,000,000
Total SNT03 SPOT								31,139,500,000,000.00	3,100,000,000	3,100,000,000	1,550,000,000
Total For SNT03								31,139,500,000,000.00	3,100,000,000	3,100,000,000	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				103.40012		103.37654			0.00	400,000,000	400,000,000
Total SNT04 SPOT									0.00	400,000,000	400,000,000
Total For SNT04									0.00	400,000,000	400,000,000
SPDA10 On 21/08/2021 Spot Bond				101.06945		101.04540			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1 On 21/08/2020 Spot Bond				101.06655		101.04364			0.00	0	0
Total SPDA11 SPOT									0.00	0	0
Total For SPDA11									0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				101.04011		101.01628			0.00	0	25,000,000
Total SPDA12 SPOT									0.00	0	25,000,000
Total For SPDA12									0.00	0	25,000,000
SPDA6 On 21/08/2019 Spot Bond				100.73831		100.71583			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				100.73744		100.71455			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.53365		100.50927			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				100.76161		100.73872			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG002 On 09/09/2019 Spot Bond				100.10397		100.01891			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG003 On 31/10/2019 Spot Bond				101.51128		101.48719			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SPG004 On 27/09/2023 Spot Bond				101.96404		101.93917			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			8.45500	102.90680	8.46000	102.87829			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			8.62500	99.62641	8.63000	99.59431			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			8.62500	99.62641	8.63000	99.59431			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			4.56500	122.92166	4.56500	122.91358			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			10.15500	104.21447	10.15000	104.21288			0.00	0	10,000,000
Total SSN017 SPOT									0.00	0	10,000,000
Total For SSN017									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02: On 28/02/2031 Spot Bond			11.17000	73.12157	11.15500	73.17855			0.00	0	10,000,000
Total SSN021 SPOT									0.00	0	10,000,000
Total For SSN021									0.00	0	10,000,000
SSN02: On 25/09/2019 Spot Bond				99.76256		101.93861			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				100.22805		100.19925			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				99.92485		99.89983			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.27875		100.25335			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				100.63493		100.60970			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				100.37244		100.34559			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	101.24468	9.55000	101.21859			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				101.47983		101.45543			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			9.19500	106.30448	9.19000	106.29684			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			4.32000	104.00918	4.32000	104.00302			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				99.17418		99.14729			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04(On 30/04/2027 Spot Bond				101.11629		101.09005				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				101.54566		101.52048				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			4.06000	286.23367	4.06000	286.21894				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				101.75696		101.73485				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05(On 26/10/2020 Spot Bond				101.13805		101.11533				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			7.10700	105.12469	7.11200	105.09691				0.00	0	5,000,000,000
Total SSN053 SPOT										0.00	0	5,000,000,000
Total For SSN053										0.00	0	5,000,000,000
SSN05(On 26/10/2022 Spot Bond				101.13785		101.11336				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				100.96084		100.93642				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				100.00000		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				101.50733		101.48478				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06(On 31/03/2028 Spot Bond			4.06000	174.86100	4.06000	174.85201				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 31/01/2025 Spot Bond			3.95000	127.09080	3.95000	127.08459			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			4.28000	104.61100	4.28000	104.60494			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.05000	93.70070	4.05000	93.69591			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.06000	174.86100	4.06000	174.85201			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.37868		100.35354			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.37425		100.34940			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond				100.36328		100.33916			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	100.40259	9.65000	100.37570			0.00	0	0
Total SSN071 SPOT									0.00	0	0
Total For SSN071									0.00	0	0
SSN07: On 04/06/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN072 SPOT									0.00	0	0
Total For SSN072									0.00	0	0
SSN07: On 15/06/2023 Spot Bond				99.99978		99.97644			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond				99.99979		99.97684			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond				99.90640		99.88280				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond				101.50110		101.47634				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond				101.33000		101.71800				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond				100.94327		100.92257				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond				100.40976		100.38425				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond				100.01859		100.04812				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond				100.95111		100.92624				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.15000	209.72780	4.15000	209.71986				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SZ25 On 30/09/2025 Spot Bond			9.67500	100.87859	9.67000	100.87577				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				100.67105		100.64723				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			8.18000	100.91891	8.17500	100.89921				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				100.55691		100.53172				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.08000	103.75653	8.07500	103.74066				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				100.53948		100.51483				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			8.18000	103.45326	8.17500	103.43716				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				100.39635		100.37120				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			8.13000	102.72751	8.12500	102.71168				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				100.49723		100.47413				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.53204		100.50798				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				100.54370		100.51911				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A12 On 21/11/2021 Spot Bond			8.55000	104.27195	8.55000	104.24783				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				100.49346		100.47116				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				99.89440		99.87299				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				101.59796		101.57389				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.55075		100.52915				0.00	10,000,000,000	2,500,000,000
Total TFS139 SPOT										0.00	10,000,000,000	2,500,000,000
Total For TFS139										0.00	10,000,000,000	2,500,000,000
TFS141 On 28/10/2019 Spot Bond				101.62350		101.60254				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				101.11854		101.09442				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.26924		100.24839				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				99.88853		99.86600				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond				101.58598		101.56394				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond				101.46255		101.43959				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond				100.99406		100.97117				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS151 On 30/11/2020 Spot Bond				100.34380		100.32086				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond				101.11705		101.09624				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond				101.46854		101.44574				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond				101.54316		101.51992				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond				100.24909		100.22637				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond				100.25404		100.23087				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				100.57809		100.55518				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
TH12A2 On 21/08/2019 Spot Bond				100.53210		100.50804				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			8.13000	101.00775	8.12500	100.98816				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				100.54397		100.51937				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			8.04000	100.74167	8.03500	100.72236				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A: On 21/08/2019 Spot Bond				100.54397		100.51937				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.15000	100.58400	8.14500	100.56444				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.57066		100.54484				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.57066		100.54484				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.57066		100.54484				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				100.57066		100.54484				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				100.95615		100.93023				0.00	2,000,000,000	500,000,000
Total TH12C1 SPOT										0.00	2,000,000,000	500,000,000
Total For TH12C1										0.00	2,000,000,000	500,000,000
TH12C: On 21/08/2019 Spot Bond				100.95615		100.93023				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				100.61806		100.59008				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				100.61747		100.58952				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				100.80998		100.77324				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				100.80581		100.76904				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D: On 21/08/2019 Spot Bond				100.83502		100.79842			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				100.80645		100.76987			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				100.74462		100.72040			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			8.28000	101.94062	8.27500	101.92451			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A: On 21/08/2020 Spot Bond				101.36593		101.34274			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.17000	102.52025	8.16500	102.50434			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.57054		100.54472			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.57113		100.54529			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.58831		100.56168			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.55988		100.53429			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.56876		100.54303			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.61198		100.58427			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				100.61671		100.58879			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.61789		100.58991			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.61221		100.58422			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.64450		100.61531			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.80664		100.77003			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				100.80664		100.77003			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				100.82428		100.78686			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				100.79402		100.75765			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				100.81840		100.78125			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				100.83302		100.80998			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				100.55199		100.52702			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			8.35500	107.27202	8.36000	107.23562			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A6 On 21/11/2019 Spot Bond				100.79694		100.77391			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				101.76446		101.74116			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			8.40500	105.15197	8.41000	105.11608			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.58805		100.56144			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				101.04304		101.01780			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.56322		100.53774			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.61758		100.58962			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				102.02004		101.99429			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				100.59869		100.57158			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.79419		100.75814			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				100.78186		100.74637			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D3 On 21/11/2021 Spot Bond				101.89907		101.86566			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A On 21/11/2020 Spot Bond				100.52589		100.50211				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				100.53786		100.51354				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	103.06500	9.82000	103.03770				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				100.52234		100.49872				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A On 21/11/2022 Spot Bond				100.34712		100.32276				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				100.51761		100.49420				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A On 21/11/2022 Spot Bond				100.52364		100.49996				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				100.55088		100.52597				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				100.54615		100.52145				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				101.32361		101.30000				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				100.57870		100.55251				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				101.19039		101.16524				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C: On 21/11/2022 Spot Bond				100.56450		100.53896				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				100.75038		100.71634				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				100.72094		100.68826				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				100.69031		100.65902				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond				101.57719		101.55490				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				101.45073		101.42507				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				102.36063		102.33720				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				102.35472		102.31996				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.92000	98.61371	7.91500	98.59746				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	55.15634	100.00000	55.05169				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	104.70000	10.00000	104.67300				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				100.26107		100.23718				0.00	0	0
Total TL22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond				100.24401		100.21941			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.98500	100.40160	8.98000	100.39228			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			9.49500	100.59421	9.49000	100.58987			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				101.55942		101.53517			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond				101.47568		101.45217			0.00	0	200,000,000
Total TL27 SPOT									0.00	0	200,000,000
Total For TL27									0.00	0	200,000,000
TL28 On 24/04/2025 Spot Bond			9.92500	100.69793	9.92000	100.69325			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				101.24077		101.21617			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				99.85458		99.83343			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				101.43337		100.45737			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			8.28500	103.01891	8.29000	102.98871		762,950,737,000,000.00	92,088,200,000	32,867,923,900	
Total TN20 SPOT								762,950,737,000,000.00	92,088,200,000	32,867,923,900	
Total For TN20								762,950,737,000,000.00	92,088,200,000	32,867,923,900	
TN20/R On 17/09/2020 Spot Bond			100.00000	36.85304	100.00000	36.77057		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	28.14907	100.00000	28.08609			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			9.39500	109.01398	9.39000	109.00543		420,401,823,000,000.00	44,747,400,000	20,074,900,000	
Total TN23 SPOT								420,401,823,000,000.00	44,747,400,000	20,074,900,000	
Total For TN23								420,401,823,000,000.00	44,747,400,000	20,074,900,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.48384	100.00000	16.44695			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			10.35500	96.67172	10.35000	96.66726		742,660,600,000,000.00	71,720,000,000	23,186,823,900	
Total TN25 SPOT								742,660,600,000,000.00	71,720,000,000	23,186,823,900	
Total For TN25								742,660,600,000,000.00	71,720,000,000	23,186,823,900	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.51543	100.00000	10.49190			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			10.45500	94.22638	10.45000	94.22629		30,319,500,000,000.00	2,900,000,000	800,000,000	
Total TN27 SPOT								30,319,500,000,000.00	2,900,000,000	800,000,000	
Total For TN27								30,319,500,000,000.00	2,900,000,000	800,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.75184	100.00000	11.72555			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			11.06000	100.90609	11.04500	100.97045		161,033,600,000,000.00	14,560,000,000	11,880,000,000	
Total TN30 SPOT								161,033,600,000,000.00	14,560,000,000	11,880,000,000	
Total For TN30								161,033,600,000,000.00	14,560,000,000	11,880,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	123.15577	8.00000	123.12923			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			11.76500	96.72393	11.76000	96.72986		70,590,000,000,000.00	6,000,000,000	10,100,000,000	
Total TN40 SPOT								70,590,000,000,000.00	6,000,000,000	10,100,000,000	
Total For TN40								70,590,000,000,000.00	6,000,000,000	10,100,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.61990	10.75000	104.58981			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	104.70000	10.00000	104.67300			0.00	0	0
Total TPDA01/JIBAR SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				101.50393		101.48129			0.00	8,400,000,000	2,100,000,000
Total TPDA05 SPOT									0.00	8,400,000,000	2,100,000,000
Total For TPDA05									0.00	8,400,000,000	2,100,000,000
TPDA0: On 30/11/2020 Spot Bond			8.66500	104.04129	8.67000	104.00902			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			8.43000	104.37163	8.42500	104.35606			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			8.23000	104.73324	8.22500	104.71819			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.02442		99.99966			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				100.02505		99.99962			0.00	0	4,400,000,000
Total TRA2B2 SPOT									0.00	0	4,400,000,000
Total For TRA2B2									0.00	0	4,400,000,000
TRA2C: On 14/12/2020 Spot Bond				100.02768		99.99945			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				100.02868		99.99937			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				100.03506		99.99885			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				100.03506		99.99885			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				100.69916		100.67520			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				100.71649		100.69193			0.00	0	0
Total TRA3A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TRA3A3									0.00	0	0
TRA3A On 14/11/2022 Spot Bond			8.89500	103.41105	8.89000	103.40161			0.00	0	0
Total TRA3A4 SPOT									0.00	0	0
Total For TRA3A4									0.00	0	0
TRA3A On 14/11/2020 Spot Bond				100.69525		100.67142			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				100.71023		100.68589			0.00	0	0
Total TRA3A7 SPOT									0.00	0	0
Total For TRA3A7									0.00	0	0
TRA3B On 14/11/2022 Spot Bond				100.82897		100.80052			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				100.81259		100.78470			0.00	0	0
Total TRA3B2 SPOT									0.00	0	0
Total For TRA3B2									0.00	0	0
TRA4A On 13/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		090,000,000,000,000.00	10,900,000,000	10,900,000,000	
Total TRA4A1 SPOT								0,000,000,000,000.00	10,900,000,000	10,900,000,000	
Total For TRA4A1								0,000,000,000,000.00	10,900,000,000	10,900,000,000	
TRA4A On 13/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		041,000,000,000,000.00	40,410,000,000	30,000,000,000	
Total TRA4A2 SPOT								1,000,000,000,000.00	40,410,000,000	30,000,000,000	
Total For TRA4A2								1,000,000,000,000.00	40,410,000,000	30,000,000,000	
TRA4A On 13/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		293,600,000,000,000.00	42,936,000,000	23,000,000,000	
Total TRA4A3 SPOT								3,600,000,000,000.00	42,936,000,000	23,000,000,000	
Total For TRA4A3								3,600,000,000,000.00	42,936,000,000	23,000,000,000	
TRA4A On 13/04/2024 Spot Bond			100.00000	10.32466	100.00000	1.01160		701,000,000,000,000.00	17,010,000,000	9,200,000,000	
Total TRA4A4 SPOT								1,000,000,000,000.00	17,010,000,000	9,200,000,000	
Total For TRA4A4								1,000,000,000,000.00	17,010,000,000	9,200,000,000	
TRA4B On 13/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00	16,000,000,000	16,000,000,000	
Total TRA4B1 SPOT								0,000,000,000,000.00	16,000,000,000	16,000,000,000	
Total For TRA4B1								0,000,000,000,000.00	16,000,000,000	16,000,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.30183		102.27585				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				102.71277		102.68180				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond				102.88551		102.85244				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				102.27141		102.24585				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 08/04/2019 Spot Bond				101.35877		101.33786				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				101.24932		101.22849				0.00	0	0
Total TWC290 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC290										0.00	0	0
TWC29 On 18/04/2019 Spot Bond				101.10647		101.08559				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				101.04384		101.02296				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				100.91858		100.89770				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				100.80644		100.77863				0.00	0	0
Total TWC294 SPOT										0.00	0	0
Total For TWC294										0.00	0	0
TWC29 On 29/05/2019 Spot Bond				100.33359		100.31274				0.00	0	0
Total TWC295 SPOT										0.00	0	0
Total For TWC295										0.00	0	0
TWC29 On 05/06/2019 Spot Bond				100.16701		100.14614				0.00	0	0
Total TWC296 SPOT										0.00	0	0
Total For TWC296										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.83300	103.67158	8.83800	103.63818				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.55500	103.84532	10.55000	103.84116				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJA4U										0.00	0	0
VCJA5I 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
VCJA6I 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
VCJA7I 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
VCJA8I 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
VCJB1I 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
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJB8U										0.00	0	0
VCPA1 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
VCPA2 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
VCPA3 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
VCPA4 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
VCPA5 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
VCPA6 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
VCPA7 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
VCPA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VKE07 On 08/06/2020 Spot Bond				100.16789		100.14334			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				101.83405		101.81030			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				102.01941		101.99582			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				101.62813		101.60324			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				101.30166		101.27732			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				101.13840		101.11465			0.00	0	0
Total VKE12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond				100.49707		100.47309				0.00	0	70,000,000
Total VKE13 SPOT										0.00	0	70,000,000
Total For VKE13										0.00	0	70,000,000
VKE14 On 27/08/2023 Spot Bond				100.39173		100.36735				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB05U										0.00	0	0
VPB06I 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
VPB07I 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
VPB08I 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
VPB09I On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841I On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR842I 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
VR843I 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
VR844I 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
VR845I 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
VR846I On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR846U SPOT										0.00	0	0
Total For VR846U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				101.96556		101.94246				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond				101.80137		101.77812				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond				101.72478		101.70087				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.19500	102.99757	7.19000	102.97860				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			7.17000	104.71723	7.16500	104.70263				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			7.88000	104.86569	7.88500	104.83319				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	26.66717	100.00000	26.60750				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			6.58000	96.55542	6.57500	96.54070				0.00	0	0
Total Z083 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For Z083									0.00	0	0
Total for SPOT									2.16e+017	542,406,135,140	703,986,659,644
Total for SPOT :									2.16e+017	542,406,135,140	703,986,659,644
Total Futures									2.16e+017	542,406,136,452	703,987,443,219
Total Options									0.00	0	128,290
Grand Total:									2.16e+017	542,406,136,452	703,987,571,509