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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2019

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			10.98288	76.18077	11.01456	75.99705			0.00	0	350
ES33 On 01/08/2019 Bond Future			11.09041	77.60377	11.12320	77.41677			0.00	0	0
ES33 On 07/11/2019 Bond Future			11.20272	75.43226	11.23676	75.24150			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			11.26457	77.71017	11.28110	77.60138			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.37091	79.16192	11.38799	79.05132			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.48223	76.55302	11.49995	76.44025			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			133.83636	133.83636	133.85948	133.85948			0.00	0	691
I2025 On 01/08/2019 Bond Future			134.91218	134.91218	134.93594	134.93594			0.00	0	0
I2025 On 07/11/2019 Bond Future			137.77065	137.77065	137.79520	137.79520			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			100.27770	100.27770	100.29473	100.29473			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			102.17543	102.17543	102.19290	102.19290			0.00	0	0
I2029	On	07/11/2019	Bond Future			103.23259	103.23259	103.25074	103.25074			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			102.65128	102.65128	102.66873	102.66873			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			104.59382	104.59382	104.61194	104.61194			0.00	0	0
I2033	On	07/11/2019	Bond Future			105.62608	105.62608	105.64477	105.64477			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			122.13748	122.13748	122.33934	122.33934			0.00	0	11,059
I2038	On	01/08/2019	Bond Future			122.80968	122.80968	123.01567	123.01567			0.00	0	0
I2038	On	07/11/2019	Bond Future			125.41179	125.41179	125.62247	125.62247			0.00	0	0
Total I2038 Future												0.00	0	11,059
Total For I2038												0.00	0	11,059
I2046	On	02/05/2019	Bond Future			113.77329	113.77329	113.79236	113.79236			0.00	0	12,523
I2046	On	01/08/2019	Bond Future			115.92635	115.92635	115.94589	115.94589			0.00	0	0
I2046	On	07/11/2019	Bond Future			116.64207	116.64207	116.66238	116.66238			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			119.58127	119.58127	119.60128	119.60128			0.00	0	10,684
I2050	On	01/08/2019	Bond Future			120.02640	120.02640	120.04697	120.04697			0.00	0	0
I2050	On	07/11/2019	Bond Future			122.56949	122.56949	122.59072	122.59072			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			8.74341	113.55846	8.76967	113.40577		6.24	70,065,569.82	617	88,527
R186	On	01/08/2019	Bond Future			8.79994	110.38031	8.82745	110.22493		6.45	0.00	0	10
R186	On	07/11/2019	Bond Future			8.84797	112.69161	8.87691	112.53322		6.62	0.00	0	0
Total R186 Future												70,065,569.82	617	88,537
R186	On	02/05/2019	Bond Future	9.02	Call			1,859.77000	1.85977	1,943,110	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			417.94000	0.41794	348,590	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,902.54000	1.90254	1,987,390	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			376.10000	0.37610	311,240	6.50	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			1,384.70000	1.38470	1,448,910	6.36	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			630.93000	0.63093	542,450	6.36	0.00	0	8,250
R186	On	02/05/2019	Bond Future	9.25	Call			2,923.01000	2.92301	3,036,860	6.73	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			1,328.80000	1.32880	1,203,100	6.17	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			630.70000	0.63070	657,690	6.17	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.80	Put			866.07000	0.86607	761,650	6.28	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,042.09000	1.04209	1,090,360	6.28	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.05	Call			1,989.06000	1.98906	2,076,890	6.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,775.53000	1.77553	1,855,810	6.44	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			5,529.33000	5.52933	5,674,730	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			21.68000	0.02168	14,390	7.34	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			6,965.02000	6.96502	7,115,920	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			4.28000	0.00428	2,490	7.34	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			178.14000	0.17814	139,300	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,679.54000	2.67954	2,787,620	6.67	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			1,437.60000	1.43760	1,308,280	6.15	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			563.59000	0.56359	586,960	6.15	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			1,924.23000	1.92423	1,783,120	6.07	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			342.92000	0.34292	354,500	6.07	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			447.98000	0.44798	375,570	6.44	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.30	Call			3,172.05000	3.17205	3,291,080	6.79	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			7,230.00000	7.23000	7,381,350	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			3.09000	0.00309	1,750	7.34	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			6,646.42000	6.64642	6,796,590	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			6.28000	0.00628	3,760	7.34	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			216.19000	0.21619	171,580	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			403.62000	0.40362	335,780	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,817.39000	1.81739	1,899,210	6.45	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			432.68000	0.43268	361,810	6.45	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			1,159.41000	1.15941	1,040,280	6.21	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			753.69000	0.75369	787,250	6.21	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			146.62000	0.14662	112,960	6.79	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			552.28000	0.55228	506,650	7.22	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			173.62000	0.17362	154,400	7.50	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,415.73000	4.41573	4,526,030	7.23	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			543.04000	0.54304	497,960	7.23	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			4,460.64000	4.46064	4,571,480	7.24	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			534.13000	0.53413	489,590	7.24	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			4,371.11000	4.37111	4,480,860	7.22	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			3,590.47000	3.59047	3,458,160	6.16	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			560.77000	0.56077	583,840	6.16	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			1,203.53000	1.20353	1,126,290	6.68	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,450.04000	2.45004	2,528,180	6.68	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			6,954.00000	6.95400	7,090,160	7.50	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			2,510.88000	2.51088	2,581,050	6.56	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			2,166.60000	2.16660	2,078,380	6.56	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Call			2,542.45000	2.54245	2,613,190	6.57	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			2,143.74000	2.14374	2,056,090	6.57	0.00	0	0

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R186	On	07/11/2019	Bond Future	8.96	Call			2,574.21000	2.57421	2,645,530	6.58	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			2,121.09000	2.12109	2,034,020	6.58	0.00	0	0
Total R186 Option												0.00	0	76,120
Total For R186												70,065,569.82	617	164,657
R197	On	02/05/2019	Bond Future			300.04433	300.04433	300.09651	300.09651			0.00	0	2,350
R197	On	01/08/2019	Bond Future			298.16744	298.16744	298.22108	298.22108			0.00	0	40
R197	On	07/11/2019	Bond Future			304.48524	304.48524	304.54059	304.54059			0.00	0	0
Total R197 Future												0.00	0	2,390
Total For R197												0.00	0	2,390
R202	On	02/05/2019	Bond Future			233.70865	233.70865	233.48238	233.48238			0.00	0	8,706
R202	On	01/08/2019	Bond Future			234.11858	234.11858	233.88846	233.88846			0.00	0	0
R202	On	07/11/2019	Bond Future			239.07878	239.07878	238.84443	238.84443			0.00	0	0
Total R202 Future												0.00	0	8,706
Total For R202												0.00	0	8,706
R2023	On	02/05/2019	Bond Future			7.85893	101.06154	7.89548	100.94330		2.84	96,816,955.32	958	66,451
R2023	On	01/08/2019	Bond Future			7.87765	102.94926	7.91707	102.82902		2.89	0.00	0	0
R2023	On	07/11/2019	Bond Future			7.88145	101.16949	7.92446	101.04695		3.32	0.00	0	0
Total R2023 Future												96,816,955.32	958	66,451
R2023	On	02/05/2019	Bond Future	8.46	Call			1,832.84000	1.83284	1,941,020	3.42	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			28.31000	0.02831	18,250	3.42	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,772.25000	1.77225	1,879,630	3.39	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			30.96000	0.03096	20,100	3.39	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,802.51000	1.80251	1,910,300	3.40	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			29.60000	0.02960	19,150	3.40	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,166.79000	3.16679	3,271,760	3.87	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			108.21000	0.10821	92,940	3.87	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,194.38000	3.19438	3,299,560	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			106.47000	0.10647	91,410	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,139.14000	3.13914	3,243,890	3.86	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			109.89000	0.10989	94,400	3.86	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,154.94000	1.15494	1,214,510	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			968.58000	0.96858	905,610	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,172.08000	1.17208	1,232,160	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			957.32000	0.95732	894,860	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,137.92000	1.13792	1,196,990	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			979.96000	0.97996	916,490	3.31	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												96,816,955.32	958	66,451
R2030	On	02/05/2019	Bond Future			9.29085	93.44638	9.31705	93.28122		8.72	0.00	0	45,467

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R2030	On	01/08/2019	Bond Future			9.35671	91.18697	9.38389	91.01889		9.04	0.00	0	0
R2030	On	07/11/2019	Bond Future			9.41222	93.09668	9.44047	92.92524		9.40	0.00	0	0
Total R2030 Future												0.00	0	45,467
R2030	On	02/05/2019	Bond Future	10.20	Call			5,392.83000	5.39283	5,542,690	10.19	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			53.19000	0.05319	37,890	10.19	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.41	Call			1,423.70000	1.42370	1,483,050	8.91	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			840.94000	0.84094	735,130	8.91	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,349.72000	1.34972	1,405,830	8.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			891.93000	0.89193	782,880	8.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			2,890.15000	2.89015	2,727,920	8.31	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			212.92000	0.21292	215,850	8.31	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,386.46000	1.38646	1,444,180	8.90	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			866.16000	0.86616	758,720	8.90	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			6,833.65000	6.83365	6,671,020	7.97	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			138.30000	0.13830	143,750	7.97	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Call			0.00000	0.00000	1,507,730	8.76	8,141,742.00	5,400	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			0.00000	0.00000	3,157,190	9.25	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			828.16000	0.82816	767,250	9.57	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			3,969.79000	3.96979	4,075,590	9.54	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			0.00000	0.00000	1,143,710	9.24	5,489,808.00	4,800	4,800
R2030	On	01/08/2019	Bond Future	9.15	Put			2,726.77000	2.72677	2,604,360	8.67	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,266.79000	1.26679	1,312,460	8.67	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			0.00000	0.00000	2,359,430	8.76	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,015.08000	4.01508	4,121,570	9.55	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			841.77000	0.84177	780,180	9.55	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			0.00000	0.00000	1,124,450	9.25	6,072,030.00	5,400	5,400
R2030	On	01/08/2019	Bond Future	8.77	Put			0.00000	0.00000	4,246,610	8.15	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			0.00000	0.00000	515,510	8.15	2,474,448.00	4,800	4,800
R2030	On	01/08/2019	Bond Future	9.92	Call			4,060.34000	4.06034	4,167,510	9.57	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			0.00000	0.00000	2,194,230	8.82	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			0.00000	0.00000	1,655,260	8.82	7,945,248.00	4,800	4,800
R2030	On	01/08/2019	Bond Future	9.68	Call			0.00000	0.00000	3,116,350	9.24	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			855.41000	0.85541	793,130	9.54	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			0.00000	0.00000	4,775,330	8.07	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			0.00000	0.00000	388,180	8.07	2,096,172.00	5,400	5,400
R2030	On	07/11/2019	Bond Future	9.48	Put			2,637.93000	2.63793	2,539,950	9.38	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			2,910.57000	2.91057	2,984,620	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			2,611.01000	2.61101	2,513,620	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			2,844.14000	2.84414	2,917,000	9.37	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			2,665.38000	2.66538	2,566,800	9.37	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
R2030	On	07/11/2019	Bond Future	9.48	Call			2,877.11000	2.87711	2,950,570	9.38	0.00	0	0
Total R2030 Option												32,219,448.00	30,600	43,650
Total For R2030												32,219,448.00	30,600	89,117
R2032	On	02/05/2019	Bond Future			9.52468	91.46565	9.54575	91.32142		9.89	38,232,641.70	418	42,467
R2032	On	01/08/2019	Bond Future			9.58853	93.17418	9.61031	93.02740		9.82	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.64976	90.96204	9.67234	90.81235		10.72	0.00	0	0
Total R2032 Future												38,232,641.70	418	42,467
R2032	On	02/05/2019	Bond Future	9.62	Call			1,494.71000	1.49471	1,533,870	10.06	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			988.96000	0.98896	883,890	10.06	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,534.57000	1.53457	1,575,140	10.08	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			961.01000	0.96101	857,350	10.08	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,455.27000	1.45527	1,493,040	10.05	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			1,017.41000	1.01741	910,950	10.05	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,221.08000	4.22108	4,306,510	10.31	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			1,007.12000	1.00712	945,770	10.31	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,269.57000	4.26957	4,355,610	10.32	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			991.66000	0.99166	930,920	10.32	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,172.93000	4.17293	4,257,740	10.29	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			1,022.99000	1.02299	961,020	10.29	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,193.24000	3.19324	3,253,070	10.68	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			2,944.36000	2.94436	2,854,500	10.68	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,228.63000	3.22863	3,288,970	10.69	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,913.82000	2.91382	2,824,470	10.69	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,158.04000	3.15804	3,217,360	10.67	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,975.15000	2.97515	2,884,780	10.67	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												38,232,641.70	418	42,467
R2035	On	02/05/2019	Bond Future			9.71956	94.86311	9.74566	94.66519		10.63	0.00	0	78,859
R2035	On	01/08/2019	Bond Future			9.78350	96.63512	9.81045	96.43361		10.57	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.84828	94.15204	9.87617	93.94650		11.61	0.00	0	0
Total R2035 Future												0.00	0	78,859
R2035	On	02/05/2019	Bond Future	9.74	Call			1,322.50000	1.32250	1,374,080	10.62	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			1,365.37000	1.36537	1,219,030	10.62	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,361.68000	1.36168	1,415,040	10.63	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			1,328.83000	1.32883	1,184,270	10.63	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,283.96000	1.28396	1,333,780	10.60	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			1,402.64000	1.40264	1,254,540	10.60	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,391.80000	4.39180	4,506,660	11.34	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			1,336.64000	1.33664	1,249,990	11.34	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,443.29000	4.44329	4,558,990	11.36	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
R2035	On	01/08/2019	Bond Future	10.24	Put			1,317.15000	1.31715	1,231,340	11.36	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,340.49000	4.34049	4,454,520	11.32	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			1,356.40000	1.35640	1,268,920	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			3,437.88000	3.43788	3,317,040	11.48	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,430.86000	3.43086	3,516,260	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			3,402.69000	3.40269	3,282,550	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,469.47000	3.46947	3,555,560	11.50	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			3,367.80000	3.36780	3,248,350	11.50	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,392.47000	3.39247	3,477,170	11.48	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	78,859
R2037	On	02/05/2019	Bond Future			9.79120	91.46199	9.82242	91.22362		11.18	182,923.98	2	52,038
R2037	On	01/08/2019	Bond Future			9.85877	88.91520	9.89099	88.67254		11.66	0.00	0	0
R2037	On	07/11/2019	Bond Future			9.91836	90.77745	9.95165	90.52983		12.23	0.00	0	0
Total R2037 Future												182,923.98	2	52,038
R2037	On	02/05/2019	Bond Future	9.79	Put			1,500.81000	1.50081	1,328,610	11.25	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,291.02000	1.29102	1,359,260	11.26	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			1,462.10000	1.46210	1,291,970	11.26	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,329.53000	1.32953	1,399,860	11.28	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			1,424.24000	1.42424	1,256,200	11.28	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,253.26000	1.25326	1,319,430	11.25	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,310.24000	4.31024	4,454,770	12.13	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			1,315.94000	1.31594	1,217,810	12.13	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,361.89000	4.36189	4,507,420	12.16	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			1,296.33000	1.29633	1,199,200	12.16	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,258.79000	4.25879	4,402,310	12.11	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			1,335.83000	1.33583	1,236,690	12.11	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,522.74000	3.52274	3,630,570	12.19	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			3,460.80000	3.46080	3,321,010	12.19	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,561.85000	3.56185	3,670,500	12.20	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			3,425.81000	3.42581	3,286,840	12.20	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,484.13000	3.48413	3,591,130	12.18	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			3,496.38000	3.49638	3,355,760	12.18	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												182,923.98	2	52,038
R2040	On	02/05/2019	Bond Future			9.90652	94.44132	9.92253	94.31048		11.57	0.00	0	23,819
R2040	On	01/08/2019	Bond Future			9.97498	91.69992	9.99149	91.56678		12.09	0.00	0	0
R2040	On	07/11/2019	Bond Future			10.03584	93.62044	10.05287	93.48472		12.70	0.00	0	0
Total R2040 Future												0.00	0	23,819
R2040	On	02/05/2019	Bond Future	9.60	Call			433.50000	0.43350	424,710	10.81	0.00	0	1,150

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	02/05/2019	Bond Future	9.90	Put			1,533.60000	1.53360	1,413,770	11.41	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,269.29000	1.26929	1,278,120	11.37	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			1,617.52000	1.61752	1,495,510	11.37	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			630.00000	0.63000	550,640	11.91	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			2,851.05000	2.85105	2,902,530	11.91	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			3,127.82000	3.12782	2,988,190	10.81	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			1,309.06000	1.30906	1,318,960	11.39	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			1,575.22000	1.57522	1,454,280	11.39	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			1,349.39000	1.34939	1,360,400	11.41	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			4,485.92000	4.48592	4,548,580	12.73	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			1,516.66000	1.51666	1,446,180	12.73	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,540.20000	4.54020	4,603,460	12.75	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			1,494.61000	1.49461	1,424,730	12.75	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,432.03000	4.43203	4,494,090	12.71	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			1,539.22000	1.53922	1,468,140	12.71	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			3,863.28000	3.86328	3,772,830	12.73	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			3,722.02000	3.72202	3,767,740	12.74	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			3,824.55000	3.82455	3,734,550	12.74	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			3,763.30000	3.76330	3,809,460	12.75	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			3,786.15000	3.78615	3,696,590	12.75	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			3,680.95000	3.68095	3,726,220	12.73	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												0.00	0	26,119
R2044	On	02/05/2019	Bond Future			9.88976	91.82796	9.92093	91.56750		12.12	7,070,752.92	77	38,103
R2044	On	01/08/2019	Bond Future			9.95425	89.16288	9.98637	88.89779		12.67	0.00	0	0
R2044	On	07/11/2019	Bond Future			10.01133	91.03029	10.04446	90.75979		13.32	0.00	0	0
Total R2044 Future												7,070,752.92	77	38,103
R2044	On	02/05/2019	Bond Future	9.91	Call			1,420.40000	1.42040	1,499,160	11.97	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			1,511.59000	1.51159	1,329,890	11.97	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			1,463.08000	1.46308	1,544,220	11.98	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			1,470.84000	1.47084	1,291,520	11.98	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			1,378.40000	1.37840	1,454,820	11.95	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			1,553.16000	1.55316	1,369,120	11.95	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			6,081.40000	6.08140	5,851,320	11.33	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			4,701.91000	4.70191	4,858,510	13.38	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			1,480.77000	1.48077	1,372,280	13.38	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			4,757.36000	4.75736	4,915,040	13.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			1,458.94000	1.45894	1,351,530	13.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			4,646.46000	4.64646	4,801,980	13.36	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			662.72000	0.66272	697,730	11.33	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/08/2019	Bond Future	9.86	Put			3,227.64000	3.22764	3,054,240	12.45	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,176.96000	2.17696	2,268,650	12.45	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			5,496.41000	5.49641	5,667,420	13.70	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			1,502.73000	1.50273	1,393,160	13.36	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			1,203.95000	1.20395	1,109,870	13.70	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			3,907.65000	3.90765	4,026,400	13.39	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			3,781.24000	3.78124	3,629,490	13.39	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			3,950.23000	3.95023	4,069,890	13.40	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			3,742.63000	3.74263	3,591,790	13.40	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			3,864.98000	3.86498	3,982,830	13.38	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			3,819.88000	3.81988	3,667,230	13.38	0.00	0	0
Total R2044 Option												0.00	0	300
Total For R2044												7,070,752.92	77	38,403
R2048	On	02/05/2019	Bond Future			9.85646	91.06840	9.88753	90.80069		12.51	86,332,843.20	948	103,755
R2048	On	01/08/2019	Bond Future			9.91372	92.76943	9.94570	92.49691		12.48	0.00	0	100
R2048	On	07/11/2019	Bond Future			9.97154	90.26891	10.00452	89.99092		13.80	0.00	0	0
Total R2048 Future												86,332,843.20	948	103,855
R2048	On	02/05/2019	Bond Future	9.90	Call			1,550.59000	1.55059	1,637,910	12.33	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			1,443.54000	1.44354	1,263,150	12.33	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			1,596.26000	1.59626	1,686,100	12.35	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			1,403.53000	1.40353	1,225,660	12.35	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			1,505.61000	1.50561	1,590,440	12.32	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			1,484.39000	1.48439	1,301,510	12.32	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			4,760.72000	4.76072	4,921,430	13.08	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			1,517.28000	1.51728	1,405,470	13.08	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			4,817.73000	4.81773	4,979,570	13.10	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			1,494.76000	1.49476	1,384,080	13.10	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			4,874.95000	4.87495	5,037,900	13.12	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			1,472.57000	1.47257	1,363,000	13.12	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,000.18000	4.00018	4,122,530	13.82	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			3,870.22000	3.87022	3,714,580	13.82	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			4,044.23000	4.04423	4,167,510	13.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			3,830.50000	3.83050	3,675,790	13.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			3,956.35000	3.95635	4,077,760	13.81	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			3,910.31000	3.91031	3,753,730	13.81	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												86,332,843.20	948	103,855
R207	On	02/05/2019	Bond Future			6.43951	102.76856	6.64680	102.62979		0.17	14,695,904.08	143	6,013
R207	On	01/08/2019	Bond Future			5.74857	101.04687	6.07182	100.90571		0.15	0.00	0	50
R207	On	07/11/2019	Bond Future			2.55552	103.16274	3.35578	103.01882		0.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Future												14,695,904.08	143	6,063
R207	On	02/05/2019	Bond Future	7.62	Call			647.12000	0.64712	785,890	0.31	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			653.73000	0.65373	792,500	0.31	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			640.50000	0.64050	779,270	0.31	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			550.45000	0.55045	691,250	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.40000	0.00040	0,040	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			554.74000	0.55474	695,560	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.38000	0.00038	0,040	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			546.16000	0.54616	686,930	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.43000	0.00043	0,040	0.36	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.06000	0.00006	5,870	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			231.48000	0.23148	93,370	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.06000	0.00006	6,120	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			229.68000	0.22968	91,820	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.05000	0.00005	5,610	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			233.28000	0.23328	94,920	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												14,695,904.08	143	6,063
R208	On	02/05/2019	Bond Future			6.99321	100.24749	7.01932	100.20191		0.85	25,763,604.93	257	14,494
R208	On	01/08/2019	Bond Future			6.89892	102.12001	6.92906	102.07378		0.90	0.00	0	0
R208	On	07/11/2019	Bond Future			6.69703	100.85192	6.73314	100.80493		1.07	0.00	0	0
Total R208 Future												25,763,604.93	257	14,494
R208	On	02/05/2019	Bond Future	8.04	Call			1,760.75000	1.76075	1,806,330	1.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			0.00000	0.00000	0,000	1.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,726.64000	1.72664	1,772,220	1.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			0.00000	0.00000	0,000	1.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,743.70000	1.74370	1,789,280	1.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			0.00000	0.00000	0,000	1.30	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			13.78000	0.01378	11,490	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,877.19000	1.87719	1,921,200	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			13.27000	0.01327	11,050	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,891.64000	1.89164	1,935,720	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			12.77000	0.01277	10,620	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,862.75000	1.86275	1,906,690	1.67	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			416.22000	0.41622	440,730	1.10	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			290.31000	0.29031	267,830	1.10	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			424.41000	0.42441	449,180	1.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/11/2019	Bond Future	6.84	Put			285.52000	0.28552	263,300	1.10	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			407.77000	0.40777	432,020	1.09	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			294.85000	0.29485	272,110	1.09	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												25,763,604.93	257	14,494
R209	On	02/05/2019	Bond Future			9.66145	72.47856	9.69253	72.27717		12.01	4,276,235.04	59	101,926
R209	On	01/08/2019	Bond Future			9.71830	73.83244	9.75029	73.62739		12.00	0.00	0	0
R209	On	07/11/2019	Bond Future			9.77287	72.22451	9.80586	72.01535		13.13	0.00	0	0
Total R209 Future												4,276,235.04	59	101,926
R209	On	02/05/2019	Bond Future	10.50	Call			5,036.77000	5.03677	5,214,980	13.64	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			82.68000	0.08268	59,500	13.64	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			6,196.56000	6.19656	6,385,870	14.09	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			37.32000	0.03732	25,240	14.09	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			537.38000	0.53738	446,630	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,174.37000	2.17437	2,285,010	12.35	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,110.79000	1.11079	1,170,710	11.90	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			1,191.88000	1.19188	1,050,410	11.90	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			2,592.56000	2.59256	2,405,140	11.32	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			326.60000	0.32660	340,570	11.32	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,143.75000	1.14375	1,205,480	11.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			1,160.11000	1.16011	1,020,450	11.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,177.14000	1.17714	1,240,710	11.93	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			1,128.86000	1.12886	991,040	11.93	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			5,084.03000	5.08403	5,227,220	13.38	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			747.46000	0.74746	685,600	13.38	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			3,667.80000	3.66780	3,787,820	12.68	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,176.45000	1.17645	1,091,420	12.68	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			3,851.38000	3.85138	3,687,560	11.28	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,142.25000	1.14225	1,058,890	12.72	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			884.44000	0.88444	925,670	11.28	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			1,972.98000	1.97298	1,855,600	12.07	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,289.93000	2.28993	2,377,600	12.07	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			3,711.27000	3.71127	3,832,120	12.70	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,159.24000	1.15924	1,075,040	12.70	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,754.89000	3.75489	3,876,580	12.72	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,990.41000	2.99041	3,080,410	13.20	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			3,027.49000	3.02749	2,908,330	13.20	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,023.66000	3.02366	3,114,360	13.21	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,997.47000	2.99747	2,879,010	13.21	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,057.32000	3.05732	3,148,700	13.22	0.00	0	0

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	07/11/2019	Bond Future	9.82	Put			2,967.94000	2.96794	2,850,160	13.22	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												4,276,235.04	59	138,446
R210	On	02/05/2019	Bond Future			184.89490	184.89490	184.92625	184.92625			0.00	0	1,628
R210	On	01/08/2019	Bond Future			188.39385	188.39385	188.42617	188.42617			0.00	0	0
R210	On	07/11/2019	Bond Future			189.74725	189.74725	189.78052	189.78052			0.00	0	0
Total R210 Future												0.00	0	1,628
Total For R210												0.00	0	1,628
R212	On	02/05/2019	Bond Future			156.93645	156.93645	156.92157	156.92157			0.00	0	7,946
R212	On	01/08/2019	Bond Future			157.68637	157.68637	157.67149	157.67149			0.00	0	0
R212	On	07/11/2019	Bond Future			161.02754	161.02754	161.01263	161.01263			0.00	0	0
Total R212 Future												0.00	0	7,946
Total For R212												0.00	0	7,946
R213	On	02/05/2019	Bond Future			9.41281	84.28775	9.43890	84.12585		9.64	4,214,387.50	50	29,073
R213	On	01/08/2019	Bond Future			9.47226	85.86216	9.49923	85.69742		9.61	0.00	0	0
R213	On	07/11/2019	Bond Future			9.53192	84.10547	9.55988	83.93749		10.44	0.00	0	0
Total R213 Future												4,214,387.50	50	29,073
R213	On	02/05/2019	Bond Future	9.49	Call			1,246.27000	1.24627	1,297,980	9.63	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			930.42000	0.93042	820,230	9.63	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,281.05000	1.28105	1,334,340	9.64	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			903.58000	0.90358	794,970	9.64	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,212.01000	1.21201	1,262,140	9.62	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			957.85000	0.95785	846,080	9.62	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			3,855.99000	3.85599	3,956,110	10.27	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			933.64000	0.93364	869,020	10.27	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			3,899.81000	3.89981	4,000,600	10.29	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			919.37000	0.91937	855,420	10.29	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			3,812.50000	3.81250	3,911,940	10.26	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			948.30000	0.94830	883,000	10.26	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			2,892.23000	2.89223	2,963,230	10.55	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			2,711.77000	2.71177	2,614,790	10.55	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			2,925.02000	2.92502	2,996,580	10.56	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			2,684.77000	2.68477	2,588,350	10.56	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			2,859.34000	2.85934	2,929,780	10.54	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			2,738.74000	2.73874	2,641,200	10.54	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												4,214,387.50	50	29,073
R214	On	02/05/2019	Bond Future			9.87175	71.20121	9.88762	71.09462		12.90	15,308,260.15	215	21,021
R214	On	01/08/2019	Bond Future			9.92963	72.53121	9.94595	72.42272		12.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/11/2019	Bond Future			9.98821	70.74934	10.00501	70.63879		14.14	0.00	0	0
Total R214 Future												15,308,260.15	215	21,021
R214	On	02/05/2019	Bond Future	9.86	Call			1,113.80000	1.11380	1,121,220	12.65	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			1,299.47000	1.29947	1,200,300	12.65	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,147.15000	1.14715	1,155,470	12.67	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			1,265.51000	1.26551	1,167,240	12.67	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,080.90000	1.08090	1,087,450	12.64	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			1,333.99000	1.33399	1,233,950	12.64	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,745.45000	3.74545	3,795,970	13.46	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			1,268.43000	1.26843	1,210,460	13.46	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,789.93000	3.78993	3,840,920	13.48	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			1,250.31000	1.25031	1,192,810	13.48	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,701.30000	3.70130	3,751,330	13.44	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			1,286.97000	1.28697	1,228,510	13.44	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,179.87000	3.17987	3,217,410	14.15	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			3,147.09000	3.14709	3,074,080	14.15	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,214.32000	3.21432	3,252,230	14.17	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			3,115.92000	3.11592	3,043,280	14.17	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,145.80000	3.14580	3,182,990	14.14	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			3,178.73000	3.17873	3,105,370	14.14	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												15,308,260.15	215	21,021
Total for Bond												395,179,526.64	34,344	941,069
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

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 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 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 R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 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 R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 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 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			649.25000	649.25000	647.85500	647.85500			0.00	0	448
GOVI On 01/08/2019 GOVI			661.37500	661.37500	659.95800	659.95800			0.00	0	0
GOVI On 07/11/2019 GOVI			675.21600	675.21600	673.77300	673.77300			0.00	0	0
Total GOVI Future									0.00	0	448
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	13,900,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			50.00000	0.00500	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	13,800,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			150.00000	0.01500	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	13,700,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			250.00000	0.02500	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			212,780.00000	21.27800	226,950,000		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			212,680.00000	21.26800	226,850,000		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			212,880.00000	21.28800	227,050,000		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			8,630.00000	0.86300	23,060,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Call			8,530.00000	0.85300	22,960,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Call			8,730.00000	0.87300	23,160,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
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			629.22600	629.22600	628.14500	628.14500			0.00	0	0
AL37 On 01/08/2019 Index Future			640.97700	640.97700	639.87900	639.87900			0.00	0	0
AL37 On 07/11/2019 Index Future			654.39100	654.39100	653.27400	653.27400			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			725.70700	725.70700	724.51000	724.51000			0.00	0	0
AL7T On 01/08/2019 Index Future			739.26000	739.26000	738.04400	738.04400			0.00	0	0
AL7T On 07/11/2019 Index Future			754.73100	754.73100	753.49400	753.49400			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			655.84100	655.84100	654.48600	654.48600			19,675,230.00	3	900

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/08/2019	Index Future			668.08900	668.08900	666.71200	666.71200			0.00	0	20
ALBI	On	07/11/2019	Index Future			682.07000	682.07000	680.66900	680.66900			0.00	0	0
Total ALBI Future												19,675,230.00	3	920
Total For ALBI												19,675,230.00	3	920
IGOV	On	02/05/2019	Index Future			256.30200	256.30200	256.41100	256.41100			0.00	0	733
IGOV	On	01/08/2019	Index Future			261.15100	261.15100	261.26400	261.26400			0.00	0	0
IGOV	On	07/11/2019	Index Future			266.68200	266.68200	266.79900	266.79900			0.00	0	0
Total IGOV Future												0.00	0	733
Total For IGOV												0.00	0	733
Total for Index												19,675,230.00	3	1,653
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
JIBAR F	On	18/12/2019	Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future												0.00	0	0
Total For JIBAR FUTURE												0.00	0	0
Total for Jibar												0.00	0	0
5Y STN	On	21/12/2021	Interest Rate Swap			96.50000	96.50000	96.52000	96.52000			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 :												414,854,756.64	34,347	943,221
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	101.02711			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			8.84000	105.46105	8.84000	105.43599			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	104.63500	10.00000	104.60800			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB015L On 19/11/2019 Spot Bond			10.84000	103.82868	10.84000	103.79840			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB017U SPOT									0.00	0	0
Total For AB017U									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.71705	11.37000	100.68678			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	100.78256	11.81000	100.75114			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	33.00975	100.00000	32.93588			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	25.32486	100.00000	25.26819			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900				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			5.07000	5.07000	5.07000	274.91040				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.96447				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.32744				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	101.36125				0.00	0	500,000,000
Total ABFN10 SPOT										0.00	0	500,000,000
Total For ABFN10										0.00	0	500,000,000
ABFN12 On 09/04/2019 Spot Bond					0.00000	101.75523				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.52684				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.31413				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.71159				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.30878				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	100.89757				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.79787				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.99940				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.96918				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.11495				0.00	0	1,000,000,000
Total ABFN22 SPOT										0.00	0	1,000,000,000
Total For ABFN22										0.00	0	1,000,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.15604				0.00	0	100,000,000
Total ABFN23 SPOT										0.00	0	100,000,000
Total For ABFN23										0.00	0	100,000,000
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.78810				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.67282				0.00	0	200,000,000
Total ABFN25 SPOT										0.00	0	200,000,000
Total For ABFN25										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
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.73462			0.00	0	300,000,000
Total ABFN26 SPOT									0.00	0	300,000,000
Total For ABFN26									0.00	0	300,000,000
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.61862			0.00	0	300,000,000
Total ABFN27 SPOT									0.00	0	300,000,000
Total For ABFN27									0.00	0	300,000,000
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.63688			0.00	0	0
Total ABFN28 SPOT									0.00	0	0
Total For ABFN28									0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.13420			0.00	0	0
Total ABFN29 SPOT									0.00	0	0
Total For ABFN29									0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.97368			0.00	0	0
Total ABFN30 SPOT									0.00	0	0
Total For ABFN30									0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.91427			0.00	200,000,000	50,000,000
Total ABFN31 SPOT									0.00	200,000,000	50,000,000
Total For ABFN31									0.00	200,000,000	50,000,000
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.94134			0.00	0	0
Total ABFN32 SPOT									0.00	0	0
Total For ABFN32									0.00	0	0
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.94669			0.00	0	0
Total ABFN33 SPOT									0.00	0	0
Total For ABFN33									0.00	0	0
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.10414			0.00	0	0
Total ABFN34 SPOT									0.00	0	0
Total For ABFN34									0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.12757			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					0.00000	101.14173			0.00	0	0
Total ABFN36 SPOT									0.00	0	0
Total For ABFN36									0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.17167			0.00	0	0
Total ABFN37 SPOT									0.00	0	0
Total For ABFN37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK10 On 14/02/2020 Spot Bond					0.00000	101.83784			0.00	0	200,000,000
Total ABK10 SPOT									0.00	0	200,000,000
Total For ABK10									0.00	0	200,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	101.01784			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	98.49087			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.58632			0.00	800,000,000	400,000,000
Total ABK6 SPOT									0.00	800,000,000	400,000,000
Total For ABK6									0.00	800,000,000	400,000,000
ABK7 On 03/06/2019 Spot Bond					0.00000	100.39633			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	99.92350			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.92246			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			6.50000	6.50000	6.50000	144.88622			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	48.71701	100.00000	48.61147			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			6.84000	6.84000	6.84000	127.42703			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	19.76693	100.00000	19.72412			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			8.80500	8.80500	8.80500	117.08358			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.91007	100.00000	8.89100			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	90.70596			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.38000	198.03407	4.38000	198.02218			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.10500	4.10500	4.10500	126.10585			0.00	0	20,000,000
Total ABN61 SPOT									0.00	0	20,000,000
Total For ABN61									0.00	0	20,000,000
ABN62 On 31/03/2028 Spot Bond			4.02000	4.02000	4.02000	172.99604			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			3.89000	3.89000	3.89000	216.39184			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			9.49000	9.49000	9.49000	94.96239			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			10.14500	10.14500	10.14500	104.60873			0.00	0	40,000,000
Total ABN79 SPOT									0.00	0	40,000,000
Total For ABN79									0.00	0	40,000,000
ABN80 On 31/03/2021 Spot Bond			8.21500	8.21500	8.21500	97.26174			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			10.69000	10.69000	10.69000	101.75189			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			8.24000	106.58458	8.24000	106.56095			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.19000	104.54250	8.19000	104.51933			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.47067	9.20000	103.44496			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			8.92000	105.58400	8.92000	105.55855		3,746,400,000,000.00		420,000,000	210,000,000
Total ABS13 SPOT								3,746,400,000,000.00		420,000,000	210,000,000
Total For ABS13								3,746,400,000,000.00		420,000,000	210,000,000
ABS14 On 11/11/2020 Spot Bond			8.05000	105.36797	8.05000	105.34501			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.69000	106.95627	8.69000	106.93114			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			9.43000	108.58569	9.43000	108.55807		9,712,900,000,000.00		1,030,000,000	515,000,000
Total ABS16 SPOT								9,712,900,000,000.00		1,030,000,000	515,000,000
Total For ABS16								9,712,900,000,000.00		1,030,000,000	515,000,000
ABS17 On 11/11/2027 Spot Bond			9.74000	109.14304	9.74000	109.11437		6,233,600,000,000.00		640,000,000	1,820,000,000
Total ABS17 SPOT								6,233,600,000,000.00		640,000,000	1,820,000,000
Total For ABS17								6,233,600,000,000.00		640,000,000	1,820,000,000
ABS18 On 26/09/2023 Spot Bond			9.34000	101.85388	9.34000	101.82862		7,098,400,000,000.00		760,000,000	380,000,000
Total ABS18 SPOT								7,098,400,000,000.00		760,000,000	380,000,000
Total For ABS18								7,098,400,000,000.00		760,000,000	380,000,000
ABS6 On 01/06/2020 Spot Bond			8.49000	102.29725	8.49000	102.27389			0.00	0	8,000,000,000
Total ABS6 SPOT									0.00	0	8,000,000,000
Total For ABS6									0.00	0	8,000,000,000
ABS7 On 11/09/2026 Spot Bond			9.80000	95.19472	9.80000	95.16997		17,444,000,000,000.00		1,780,000,000	4,450,000,000
Total ABS7 SPOT								17,444,000,000,000.00		1,780,000,000	4,450,000,000
Total For ABS7								17,444,000,000,000.00		1,780,000,000	4,450,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.35213	100.00000	9.33154			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			4.10000	4.10000	4.10000	285.94422			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.54000	153.55271	3.54000	153.54688			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For ACIF1U									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.57051			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	88.66320			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.34000	8.34000	8.34000	101.35384			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	227.69944			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	227.76167			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.17994			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.18052			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167 On 20/06/2019 Spot Bond			8.97500	8.97500	8.97500	102.75240			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.18016			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.17079			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	100.39813			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.17901			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.76091			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.18355			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.18422			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.18422			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.18741			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.18741			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	153.67471			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL204 On 14/02/2023 Spot Bond					0.00000	156.38453				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	96.33617				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.17829				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.12969				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.47789				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.17752				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.17473				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.00344				0.00	400,000,000	1,600,000,000
Total AECI01 SPOT										0.00	400,000,000	1,600,000,000
Total For AECI01										0.00	400,000,000	1,600,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	101.30881				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.81593				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.82052				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.71682				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGT01 On 10/10/2023 Spot Bond					0.00000	102.65728			0.00	0	1,000,000,000
Total AGT01 SPOT									0.00	0	1,000,000,000
Total For AGT01									0.00	0	1,000,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.64855			0.00	0	0
Total AHF2A3 SPOT									0.00	0	0
Total For AHF2A3									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.30968			0.00	0	0
Total AHF2B3 SPOT									0.00	0	0
Total For AHF2B3									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.47973			0.00	0	0
Total AHF2C3 SPOT									0.00	0	0
Total For AHF2C3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.65042			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.62091			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	102.08395			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.99140			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	102.74957			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	102.47240			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.45975			0.00	400,000,000	100,000,000
Total AHF5A1 SPOT									0.00	400,000,000	100,000,000
Total For AHF5A1									0.00	400,000,000	100,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.83343			0.00	0	0
Total AHF5A2 SPOT									0.00	0	0
Total For AHF5A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF5A: On 21/08/2023 Spot Bond			10.09000	100.13988	10.09000	100.11265			0.00	0	0
Total AHF5A3 SPOT									0.00	0	0
Total For AHF5A3									0.00	0	0
AHF5B On 21/08/2023 Spot Bond					0.00000	100.86098			0.00	0	0
Total AHF5B1 SPOT									0.00	0	0
Total For AHF5B1									0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	100.89769			0.00	0	0
Total AHF5C1 SPOT									0.00	0	0
Total For AHF5C1									0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	101.15406			0.00	0	0
Total AHF5D1 SPOT									0.00	0	0
Total For AHF5D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		294,456,703,300,000.00	2,944,567,033	2,944,567,033	
Total AHY2U SPOT								14,456,703,300,000.00	2,944,567,033	2,944,567,033	
Total For AHY2U								14,456,703,300,000.00	2,944,567,033	2,944,567,033	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIG2U SPOT								0.00	0	0	
Total For AIG2U								0.00	0	0	
AIR02 On 30/04/2023 Spot Bond			9.49000	112.04496	9.49000	112.01643		17,651,400,000,000.00	1,860,000,000	930,000,000	
Total AIR02 SPOT								17,651,400,000,000.00	1,860,000,000	930,000,000	
Total For AIR02								17,651,400,000,000.00	1,860,000,000	930,000,000	
AIR04 On 29/05/2024 Spot Bond			9.18000	103.30047	9.18000	103.27486		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			10.97000	97.09664	10.97000	97.06801		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01 On 30/04/2028 Spot Bond			4.33000	176.56618	4.33000	176.55581			0.00	0	20,000,000
Total AIRL01 SPOT									0.00	0	20,000,000
Total For AIRL01									0.00	0	20,000,000
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.48563			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.68975			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.75189			0.00	400,000,000	100,000,000
Total APF05 SPOT									0.00	400,000,000	100,000,000
Total For APF05									0.00	400,000,000	100,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	101.41118			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.04698			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	101.53643			0.00	200,000,000	100,000,000
Total APF08 SPOT									0.00	200,000,000	100,000,000
Total For APF08									0.00	200,000,000	100,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	101.57538			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
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
ASN02L On 07/12/2033 Spot Bond			4.14000	234.70122	4.14000	234.68864				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02L On 20/06/2019 Spot Bond					0.00000	100.29243				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03L On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN03(On 10/11/2019 Spot Bond					0.00000	99.66644			0.00	40,000,000	10,000,000
Total ASN036 SPOT									0.00	40,000,000	10,000,000
Total For ASN036									0.00	40,000,000	10,000,000
ASN03(On 07/12/2033 Spot Bond			4.15500	210.08649	4.15500	210.07515			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04(On 21/11/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN05(On 22/04/2020 Spot Bond					0.00000	101.64655			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05(On 28/04/2020 Spot Bond					0.00000	101.48580			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06(On 30/04/2020 Spot Bond					0.00000	101.41222			0.00	40,000,000	10,000,000
Total ASN061 SPOT									0.00	40,000,000	10,000,000
Total For ASN061									0.00	40,000,000	10,000,000
ASN06(On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06(On 07/02/2020 Spot Bond					0.00000	101.18622			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07(On 20/06/2020 Spot Bond					0.00000	100.20036			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08(On 20/09/2020 Spot Bond					0.00000	100.17241			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08(On 20/06/2020 Spot Bond					0.00000	101.23321			0.00	48,700,000	23,200,000
Total ASN083 SPOT									0.00	48,700,000	23,200,000
Total For ASN083									0.00	48,700,000	23,200,000
ASN08(On 03/09/2020 Spot Bond					0.00000	100.64442			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08: On 01/10/2020 Spot Bond					0.00000	118.82321				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.63668				0.00	40,000,000	10,000,000
Total ASN092 SPOT										0.00	40,000,000	10,000,000
Total For ASN092										0.00	40,000,000	10,000,000
ASN09: On 10/11/2020 Spot Bond					0.00000	101.11228				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	86.04792				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	100.58895				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	100.50610				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	100.22427				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	100.22243				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.27000	150.56586	4.27000	150.55716				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14(On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 20/06/2020 Spot Bond					0.00000	101.64437				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond					0.00000	81.98147				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond					0.00000	96.84681				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond					0.00000	101.31491				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			4.31500	150.38405	4.31500	150.37517				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	119.98024				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	100.60139				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			4.92000	161.23712	4.92000	161.22511				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.21374			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.91101			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.06707			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.56426			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.19714			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.36538			0.00	0	0
Total ASN190 SPOT									0.00	0	0
Total For ASN190									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19: On 30/06/2022 Spot Bond					0.00000	99.87857				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			4.42000	102.60520	4.42000	102.59886				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.16881				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.17035				0.00	1,000,000,000	500,000,000
Total ASN203 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN203										0.00	1,000,000,000	500,000,000
ASN20: On 20/06/2022 Spot Bond					0.00000	100.18094				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	100.87811				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	100.95439				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.65197				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.65948				0.00	600,000,000	300,000,000
Total ASN214 SPOT										0.00	600,000,000	300,000,000
Total For ASN214										0.00	600,000,000	300,000,000
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.65364				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					0.00000	100.66591				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.64773				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN26: On 20/06/2023 Spot Bond					0.00000	100.19677			0.00	0	0
Total ASN264 SPOT									0.00	0	0
Total For ASN264									0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	100.16975			0.00	0	0
Total ASN274 SPOT									0.00	0	0
Total For ASN274									0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	101.05348			0.00	0	0
Total ASN277 SPOT									0.00	0	0
Total For ASN277									0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	101.00632			0.00	0	0
Total ASN278 SPOT									0.00	0	0
Total For ASN278									0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	100.89736			0.00	0	0
Total ASN279 SPOT									0.00	0	0
Total For ASN279									0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	100.85914			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					0.00000	100.36267			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					0.00000	100.04650			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					0.00000	100.17717			0.00	0	0
Total ASN300 SPOT									0.00	0	0
Total For ASN300									0.00	0	0
ASN31: On 20/12/2023 Spot Bond					0.00000	100.20783			0.00	0	150,000,000
Total ASN310 SPOT									0.00	0	150,000,000
Total For ASN310									0.00	0	150,000,000
ASN31: On 17/01/2020 Spot Bond					0.00000	102.74247			0.00	0	0
Total ASN314 SPOT									0.00	0	0
Total For ASN314									0.00	0	0
ASN31: On 20/01/2021 Spot Bond					0.00000	100.16785			0.00	0	0
Total ASN315 SPOT									0.00	0	0
Total For ASN315									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN316 On 30/04/2020 Spot Bond					0.00000	101.22508				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN317 On 30/03/2020 Spot Bond					0.00000	99.95765				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN318 On 31/03/2029 Spot Bond			4.18500	4.18500	4.18500	91.59718				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN319 On 28/02/2033 Spot Bond			4.26500	4.26500	4.26500	90.41175				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					0.00000	101.32440				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			8.24000	104.98803	8.24000	104.96474				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.49000	102.18554	8.49000	102.16246				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.08601	9.30000	100.06129				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.59999				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	100.56047				0.00	0	3,500,000,000
Total BAW24 SPOT										0.00	0	3,500,000,000
Total For BAW24										0.00	0	3,500,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	101.84932				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.77660			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.81789			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.52056			0.00	0	0
Total BAW30 SPOT									0.00	0	0
Total For BAW30									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	99.85185			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	99.83247			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	99.85452			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	100.20857			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.98322			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.58978			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			11.82000	106.62678	11.82000	106.59297			0.00	0	0
Total BAYA59 SPOT									0.00	0	0
Total For BAYA59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA60 On 30/06/2020 Spot Bond			11.84000	11.84000	11.84000	103.54070				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					0.00000	99.84057				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	99.84974				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.02732				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.84839				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	99.85508				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	99.84984				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			11.82000	11.82000	11.82000	97.82508				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	99.85854				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.94077				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	99.85854				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	99.80877				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB08 On 30/09/2020 Spot Bond					0.00000	103.89560				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	99.80230				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	99.82866				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.82446				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.82446				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.82446				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BC124 On 30/05/2019 Spot Bond					0.00000	100.56921			0.00	0	0
Total BC124 SPOT									0.00	0	0
Total For BC124									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.71623			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.00531			0.00	0	0
Total BCJ14 SPOT									0.00	0	0
Total For BCJ14									0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.02902			0.00	0	0
Total BCJ15 SPOT									0.00	0	0
Total For BCJ15									0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.44383			0.00	0	0
Total BCJ16 SPOT									0.00	0	0
Total For BCJ16									0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.04229			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			8.76000	8.76000	8.76000	206.03289			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			8.76000	8.76000	8.76000	206.64696			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			9.14500	9.14500	9.14500	97.33637			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	11.68262	100.00000	11.65662			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.27550			0.00	0	0
Total BDX211 SPOT									0.00	0	0
Total For BDX211									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL01 On 19/11/2019 Spot Bond					0.00000	101.84898			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.00000	104.95977	9.00000	104.93425			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	103.02154			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.74000	102.45625	8.74000	102.43203			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			10.34000	102.06007	10.34000	102.03211			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.68273			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			10.75000	103.76101	10.75000	103.73150			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.68112			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			10.04000	101.82356	10.04000	101.79600			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	101.53330			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			10.82000	107.84300	10.82000	107.81160			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.97150			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			9.47000	105.92032	9.47000	105.89325			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.52187			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	102.89519			0.00	0	30,000,000
Total BGL15 SPOT									0.00	0	30,000,000
Total For BGL15									0.00	0	30,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.90921			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	104.09452			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.16044			0.00	200,000,000	100,000,000
Total BGL18 SPOT									0.00	200,000,000	100,000,000
Total For BGL18									0.00	200,000,000	100,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	103.51836			0.00	420,000,000	210,000,000
Total BGL19 SPOT									0.00	420,000,000	210,000,000
Total For BGL19									0.00	420,000,000	210,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	105.21024			0.00	0	1,040,000,000
Total BGT01 SPOT									0.00	0	1,040,000,000
Total For BGT01									0.00	0	1,040,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.05950			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			7.93000	102.33751	7.93000	102.31573			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.08867			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	99.88459			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID09 On 15/11/2021 Spot Bond					0.00000	101.06927				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.94675				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			8.92000	106.04166	8.92000	106.01610				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.49903				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	102.60642				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					0.00000	100.02238				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.76317				0.00	0	100,000,000
Total BPPF04 SPOT										0.00	0	100,000,000
Total For BPPF04										0.00	0	100,000,000
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.01764				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	101.39653				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.45822				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2019 Spot Bond					0.00000	101.70135				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	102.04637				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF14 On 23/07/2019 Spot Bond					0.00000	101.33858				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BPPF15 On 22/03/2020 Spot Bond					0.00000	100.10978				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.99988				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.99967				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond					0.00000	101.39039				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond					0.00000	101.14801				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	101.93147				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			9.84500	101.47902	9.84500	101.45270				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	102.71087				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			9.14000	102.65812	9.14000	102.63277				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.37056				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.35100				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.44000	107.46201	9.44000	107.43463				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL27 On 12/05/2020 Spot Bond					0.00000	101.79599			0.00	800,000,000	200,000,000
Total CBL27 SPOT									0.00	800,000,000	200,000,000
Total For CBL27									0.00	800,000,000	200,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	100.81787			0.00	400,000,000	100,000,000
Total CBL28 SPOT									0.00	400,000,000	100,000,000
Total For CBL28									0.00	400,000,000	100,000,000
CCT01 On 23/06/2023 Spot Bond			10.11500	111.53834	10.11500	111.50812			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.01000	109.74166	10.01000	109.71222		2,502,500,000,000.00		250,000,000	725,000,000
Total CCT02 SPOT								2,502,500,000,000.00		250,000,000	725,000,000
Total For CCT02								2,502,500,000,000.00		250,000,000	725,000,000
CCT03 On 15/03/2025 Spot Bond			10.18000	104.68760	10.18000	104.65935		6,108,000,000,000.00		600,000,000	300,000,000
Total CCT03 SPOT								6,108,000,000,000.00		600,000,000	300,000,000
Total For CCT03								6,108,000,000,000.00		600,000,000	300,000,000
CCT04 On 17/07/2027 Spot Bond			10.29000	10.29000	10.29000	101.47034		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	105.05610	10.00000	105.02870		0.00		0	0
Total CGR14/JIBAR SPOT								0.00		0	0
Total For CGR14/JIBAR								0.00		0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	103.71527		0.00		0	0
Total CGR21 SPOT								0.00		0	0
Total For CGR21								0.00		0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.32355		0.00		0	0
Total CGR24 SPOT								0.00		0	0
Total For CGR24								0.00		0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	100.25796		0.00		0	0
Total CGR25 SPOT								0.00		0	0
Total For CGR25								0.00		0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.27079		0.00		0	0
Total CGR27 SPOT								0.00		0	0
Total For CGR27								0.00		0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.49078		0.00		0	0
Total CGR29 SPOT								0.00		0	0
Total For CGR29								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR32 On 21/07/2020 Spot Bond					0.00000	101.97274				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.05260				0.00	200,000,000	100,000,000
Total CGR33 SPOT										0.00	200,000,000	100,000,000
Total For CGR33										0.00	200,000,000	100,000,000
CGR38 On 13/02/2021 Spot Bond					0.00000	101.28831				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.05674				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.63297				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.43494				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.34286				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	148.77771	3.14000	148.69962				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			4.24000	4.24000	4.24000	144.29548				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.61500	99.95281	8.61500	99.97640				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	101.11656				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.77000	99.89073	10.77000	99.86178				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			11.29000	96.37230	11.29000	96.34355				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond					0.00000	100.19724				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.09440				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.19677				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.20969				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.46812				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.95000	102.53555	9.95000	102.50850				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					0.00000	100.17542				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					0.00000	101.44942				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			12.09000	103.53213	12.09000	103.49911				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.50242				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.53321				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	108.58466				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 20/09/2023 Spot Bond					0.00000	100.17305				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.84000	102.06076	8.84000	102.03677				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	99.59281				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.60750	10.98000	98.57887				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.23306	11.00000	100.20390				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.19460				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.88000	100.86585	11.88000	100.83422				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	100.21099				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	100.17608				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	101.61970				0.00	40,000,000	20,000,000
Total CLN387 SPOT										0.00	40,000,000	20,000,000
Total For CLN387										0.00	40,000,000	20,000,000
CLN388 On 20/09/2019 Spot Bond					0.00000	100.18660				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	100.63325				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond					0.00000	100.17715				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	100.19040				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	100.46246				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.05894				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.05340				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.17703				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	98.04598				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.17796				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	103.97616				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	104.86562				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.60663				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	102.67088				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41: On 20/09/2020 Spot Bond					0.00000	101.17984				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	100.20207				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	102.12028				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	100.05425				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	100.21136				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	54.12616				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	107.10714				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	102.00363				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	101.78801				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN426 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	100.25002				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	138.83761				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	139.33446				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.19378				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	100.18544				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.35648				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	140.62967				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	100.34058				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44: On 24/05/2021 Spot Bond			8.94000	108.48522	8.94000	108.45901				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			4.54000	149.47893	4.54000	149.46920				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			6.65500	110.04191	6.65500	110.02849				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			6.59500	110.39229	6.59500	110.37900				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45: On 20/12/2021 Spot Bond					0.00000	100.21747				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45: On 17/11/2021 Spot Bond					0.00000	100.96172				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45: On 29/11/2021 Spot Bond					0.00000	101.53279				0.00	100,000,000	50,000,000
Total CLN458 SPOT										0.00	100,000,000	50,000,000
Total For CLN458										0.00	100,000,000	50,000,000
CLN46: On 29/11/2021 Spot Bond					0.00000	100.70230				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46: On 15/02/2022 Spot Bond					0.00000	103.77716				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46: On 16/02/2022 Spot Bond			10.01000	103.75271	10.01000	103.72471				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46: On 13/03/2022 Spot Bond			9.70000	101.27257	9.70000	101.24651				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46: On 14/03/2020 Spot Bond					0.00000	100.31815				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN467 On 27/03/2020 Spot Bond					0.00000	99.99992				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	99.97660				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	101.14916				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	100.88689				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	101.01558				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	100.68536				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	100.19559				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	22.63150	100.00000	22.58085				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	100.68268				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.03197				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	102.38704				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN484 On 02/12/2021 Spot Bond					0.00000	101.54108				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			8.94000	104.73754	8.94000	104.71238				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	100.73612				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.38000	104.39007	12.38000	104.44416				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.18000	101.38422	9.18000	101.35908				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	100.31243				0.00	300,000,000	150,000,000
Total CLN489 SPOT										0.00	300,000,000	150,000,000
Total For CLN489										0.00	300,000,000	150,000,000
CLN490 On 28/03/2022 Spot Bond					0.00000	101.15020				0.00	340,000,000	170,000,000
Total CLN490 SPOT										0.00	340,000,000	170,000,000
Total For CLN490										0.00	340,000,000	170,000,000
CLN491 On 07/06/2022 Spot Bond					0.00000	100.68268				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond					0.00000	99.87260				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	100.19565				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/06/2022 Spot Bond			11.44000	110.64284	11.44000	104.76020				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	100.66222				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN496 On 04/09/2024 Spot Bond			9.78000	101.84365	9.78000	101.81723			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	102.16204			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	103.15124			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	100.89567			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	101.86204			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	101.96078			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	102.03228			0.00	0	0
Total CLN502 SPOT									0.00	0	0
Total For CLN502									0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	100.20171			0.00	0	0
Total CLN503 SPOT									0.00	0	0
Total For CLN503									0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	102.03228			0.00	0	0
Total CLN504 SPOT									0.00	0	0
Total For CLN504									0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	101.51109			0.00	0	0
Total CLN505 SPOT									0.00	0	0
Total For CLN505									0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	101.33623			0.00	0	0
Total CLN506 SPOT									0.00	0	0
Total For CLN506									0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	100.19763			0.00	0	0
Total CLN507 SPOT									0.00	0	0
Total For CLN507									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN508 On 24/02/2020 Spot Bond					0.00000	100.84167				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.92999				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.94133				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	100.64000				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	100.23102	9.96000	100.31746				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.05146	10.01000	104.05134		5,405,400,000,000.00		540,000,000	270,000,000	
Total CLN517 SPOT								5,405,400,000,000.00		540,000,000	270,000,000	
Total For CLN517								5,405,400,000,000.00		540,000,000	270,000,000	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.80397				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	101.53467	9.60000	103.10408				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.37939				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.21658				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.69996				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.06200				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN524 On 09/09/2022 Spot Bond			9.20000	100.46547	9.20000	100.44093				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	101.51955				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	101.47800				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					0.00000	104.53633				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	101.96310				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					0.00000	103.14553				0.00	420,000,000	210,000,000
Total CLN529 SPOT										0.00	420,000,000	210,000,000
Total For CLN529										0.00	420,000,000	210,000,000
CLN530 On 12/03/2021 Spot Bond					0.00000	100.36461				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	100.37939				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.87628				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	100.18653				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	101.76890				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.37000	10.37000	10.37000	101.82261				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN536 On 18/07/2023 Spot Bond					0.00000	99.58812				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	101.52860				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	100.98715				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN539 On 20/12/2023 Spot Bond					0.00000	100.23188				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN540 On 17/01/2024 Spot Bond					0.00000	101.95468				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN541 On 20/12/2023 Spot Bond					0.00000	103.59200				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN542 On 30/05/2022 Spot Bond					0.00000	100.69096				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN543 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN544 On 20/12/2023 Spot Bond					0.00000	101.31565				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN545 On 17/01/2024 Spot Bond					0.00000	101.92651				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN546 On 21/08/2026 Spot Bond			9.84000	101.88105	9.84000	101.85402				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN547 On 29/03/2025 Spot Bond			9.89000	100.75750	9.89000	100.74458				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54{ On 12/11/2025 Spot Bond			9.98000	104.46700	9.98000	104.46700			0.00	0	0
Total CLN548 SPOT									0.00	0	0
Total For CLN548									0.00	0	0
CLN54{ On 07/12/2025 Spot Bond			4.38500	4.38500	4.38500	100.94820			0.00	0	0
Total CLN549 SPOT									0.00	0	0
Total For CLN549									0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	238.47042			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			4.38500	4.38500	4.38500	100.94740			0.00	0	0
Total CLN550 SPOT									0.00	0	0
Total For CLN550									0.00	0	0
CLN55{ On 03/03/2020 Spot Bond				100.00000	0.00000	105.86400			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					0.00000	109.79700			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					0.00000	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					0.00000	100.27063			0.00	0	0
Total CLN554 SPOT									0.00	0	0
Total For CLN554									0.00	0	0
CLN55{ On 20/12/2020 Spot Bond					0.00000	100.20858			0.00	0	0
Total CLN555 SPOT									0.00	0	0
Total For CLN555									0.00	0	0
CLN55{ On 15/11/2023 Spot Bond					0.00000	101.05059			0.00	0	0
Total CLN556 SPOT									0.00	0	0
Total For CLN556									0.00	0	0
CLN55{ On 12/11/2023 Spot Bond					0.00000	101.59843			0.00	0	0
Total CLN557 SPOT									0.00	0	0
Total For CLN557									0.00	0	0
CLN55{ On 24/11/2024 Spot Bond					0.00000	100.77267			0.00	0	0
Total CLN558 SPOT									0.00	0	0
Total For CLN558									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN555 On 17/01/2024 Spot Bond					0.00000	101.46364			0.00	0	4,000,000,000
Total CLN559 SPOT									0.00	0	4,000,000,000
Total For CLN559									0.00	0	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	107.97200			0.00	0	0
Total CLN560 SPOT									0.00	0	0
Total For CLN560									0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	101.03403			0.00	0	0
Total CLN561 SPOT									0.00	0	0
Total For CLN561									0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	101.43763	10.16000	103.76500			0.00	0	0
Total CLN562 SPOT									0.00	0	0
Total For CLN562									0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.98000	104.06357	9.98000	103.09876			0.00	0	0
Total CLN563 SPOT									0.00	0	0
Total For CLN563									0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	100.74834			0.00	0	0
Total CLN564 SPOT									0.00	0	0
Total For CLN564									0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	100.70189			0.00	0	0
Total CLN565 SPOT									0.00	0	0
Total For CLN565									0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	100.45035			0.00	0	0
Total CLN566 SPOT									0.00	0	0
Total For CLN566									0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	100.34042			0.00	0	0
Total CLN567 SPOT									0.00	0	0
Total For CLN567									0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	100.33784			0.00	0	0
Total CLN568 SPOT									0.00	0	0
Total For CLN568									0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.34259			0.00	0	0
Total CLN569 SPOT									0.00	0	0
Total For CLN569									0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	100.34594			0.00	0	0
Total CLN570 SPOT									0.00	0	0
Total For CLN570									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN57: On 12/11/2025 Spot Bond			10.07000	101.81946	10.07000	100.35904				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN57: On 12/11/2025 Spot Bond					0.00000	100.14858				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN57: On 13/05/2021 Spot Bond					0.00000	100.15093				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.14500	97.36029	9.14500	97.33637				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			8.76000	8.76000	8.76000	206.03289				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			8.76000	8.76000	8.76000	206.64696				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.17266				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	100.17259				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	100.17889				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.95429				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			8.69000	115.88474	8.69000	115.85767			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.92000	103.46213	8.92000	103.43760			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			10.40000	108.25838	10.40000	108.22823			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.53000	105.63756	9.53000	105.61055			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.02500	96.88823	10.02500	96.86219			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			11.53500	92.47359	11.53500	92.44510			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.49000	91.56656	11.49000	91.53846			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			11.99500	11.99500	11.99500	98.50738			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.21757			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.31746			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	100.38767			0.00	0	0
Total DENG83 SPOT									0.00	0	0
Total For DENG83									0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	100.04472			0.00	0	0
Total DENG84 SPOT									0.00	0	0
Total For DENG84									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.02986			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	99.99987			0.00	0	0
Total DENG86 SPOT									0.00	0	0
Total For DENG86									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	99.97565			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	99.97395			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.38769			0.00	0	0
Total DENG89 SPOT									0.00	0	0
Total For DENG89									0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.34989			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	87.25705			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	100.32442			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY01 On 21/11/2022 Spot Bond					0.00000	100.82511			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.11482			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			9.81000	9.81000	9.81000	106.38383			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.84251			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			8.33500	103.84345	8.33500	103.82015			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			8.29000	102.20930	8.29000	102.18636		2,487,000,000,000.00	300,000,000	400,000,000	
Total DV22 SPOT								2,487,000,000,000.00	300,000,000	400,000,000	
Total For DV22								2,487,000,000,000.00	300,000,000	400,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	55.45988	100.00000	55.33579		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			8.88000	104.42710	8.88000	104.40203		133,780,752,000.00	15,065,400	1,753,114,400	
Total DV23 SPOT								133,780,752,000.00	15,065,400	1,753,114,400	
Total For DV23								133,780,752,000.00	15,065,400	1,753,114,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.41857	100.00000	14.38630		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.41857	100.00000	14.38630		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			9.19000	102.93528	9.19000	102.90973		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	100.99826	9.69000	100.97186		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.99826	9.69000	100.97186		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			11.21000	94.50075	11.21000	94.47228		2,242,000,000,000.00	200,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29 SPOT										2,242,000,000,000.00	200,000,000	100,000,000
Total For DV29										2,242,000,000,000.00	200,000,000	100,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	101.03969	10.10000	101.01219				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.03969	10.10000	101.01219				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	100.82273				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.97054				0.00	0	100,000,000
Total DVF20 SPOT										0.00	0	100,000,000
Total For DVF20										0.00	0	100,000,000
DVF20i On 28/03/2020 Spot Bond					0.00000	100.26648				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20(On 31/08/2020 Spot Bond					0.00000	100.85035				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20i On 23/10/2020 Spot Bond					0.00000	101.54437				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.66741				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.58120				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22i On 29/08/2022 Spot Bond					0.00000	101.35249				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond					0.00000	101.47582				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.54895				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	300,000,000,000	100,000,000,000
Total DVF30U SPOT									10,000,000,000,000.00	300,000,000,000	100,000,000,000
Total For DVF30U									10,000,000,000,000.00	300,000,000,000	100,000,000,000
E170 On 01/08/2020 Spot Bond			8.09000	108.80336	8.09000	108.77952			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	44.26028	100.00000	44.16124			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			8.35000	101.53840	8.35000	101.51583			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.65000	103.18480	8.65000	103.16106			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			9.49000	102.15790	9.49000	102.13217			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			4.40000	102.26926	4.40000	102.26319			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			4.07000	95.16870	4.07000	95.16371			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	123.35775	2.25000	123.35739			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			4.05000	128.57650	4.05000	128.56984		12,150,000,000,000.00	3,000,000,000	3,670,000,000	
Total EL28 SPOT								12,150,000,000,000.00	3,000,000,000	3,670,000,000	
Total For EL28								12,150,000,000,000.00	3,000,000,000	3,670,000,000	
EL29 On 19/11/2029 Spot Bond			4.07000	114.36822	4.07000	114.36223		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			4.07000	111.98513	4.07000	111.97927		0.00	0	0	
Total EL30 SPOT								0.00	0	0	
Total For EL30								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL31 On 02/06/2031 Spot Bond			4.06000	104.20599	4.06000	104.20063				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			4.04000	96.65578	4.04000	96.65079				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	123.35775	2.25000	123.35739				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			8.37000	104.41419	8.37000	104.39055				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.34000	104.69677	8.34000	104.67352				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			10.51000	102.19523	10.51000	102.16632				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.01000	11.01000	11.01000	97.13193				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.06000	11.06000	11.06000	103.27906				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			10.64000	10.64000	10.64000	101.60871				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			10.49000	10.49000	10.49000	102.21538				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			11.26500	11.26500	11.26500	87.38784				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.78380				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ENX01 On 23/04/2021 Spot Bond					0.00000	101.66389				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.43099				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	99.87072				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.56106				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.68657				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.46941				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.89083				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.74662				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.67022				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.58194				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					0.00000	100.47653				0.00	800,000,000	200,000,000
Total EPF016 SPOT										0.00	800,000,000	200,000,000
Total For EPF016										0.00	800,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF017 On 07/09/2023 Spot Bond					0.00000	100.48459				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					0.00000	100.34634				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
Total For EPF04U										0.00	0	0
EPF05U 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
EPF07U 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
EPF08U 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
EPF09U 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
EPFC39 On 06/09/2019 Spot Bond					0.00000	100.48348				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC40 On 03/04/2019 Spot Bond					0.00000	100.10038				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC41 On 06/11/2019 Spot Bond					0.00000	101.12435				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC42 On 04/03/2020 Spot Bond					0.00000	100.52951				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.89936			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.61971			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
EQT01I On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQT01U SPOT									0.00	0	0
Total For EQT01U									0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	100.92169			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.95202			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	100.97169			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	101.05212			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	105.05600	10.00000	105.02900			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.62443			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.96027			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.08599			0.00	400,000,000	100,000,000
Total ERSA23 SPOT									0.00	400,000,000	100,000,000
Total For ERSA23									0.00	400,000,000	100,000,000
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.88674			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.91676			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.04000	104.73755	9.04000	104.71197		310,126,240,000.00		34,306,000	1,830,299,000
Total ES23 SPOT								310,126,240,000.00		34,306,000	1,830,299,000
Total For ES23								310,126,240,000.00		34,306,000	1,830,299,000
ES23/R On 25/01/2023 Spot Bond			10.00000	101.68531	10.00000	101.65790		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			9.99000	89.28543	9.99000	89.26152		468,017,514,000.00		46,848,600	5,270,013,200
Total ES26 SPOT								468,017,514,000.00		46,848,600	5,270,013,200
Total For ES26								468,017,514,000.00		46,848,600	5,270,013,200
ES26/R On 02/04/2026 Spot Bond			7.85000	99.89429	7.85000	99.87316		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			10.93500	75.57997	10.96500	75.38285		438,014,372,040,000.00		40,056,184,000	21,287,875,900
Total ES33 SPOT								438,014,372,040,000.00		40,056,184,000	21,287,875,900
Total For ES33								438,014,372,040,000.00		40,056,184,000	21,287,875,900
ES33/R On 15/09/2033 Spot Bond			7.50000	100.26043	7.50000	100.24038		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			11.23000	81.22430	11.23000	81.19992		289,217,420,000.00		25,754,000	3,791,722,000
Total ES42 SPOT								289,217,420,000.00		25,754,000	3,791,722,000
Total For ES42								289,217,420,000.00		25,754,000	3,791,722,000
ES42/R On 25/04/2042 Spot Bond			8.50000	103.58458	8.50000	103.56090		0.00		0	0
Total ES42/R214 SPOT								0.00		0	0
Total For ES42/R214								0.00		0	0
ESF01U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.66093				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.94275				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.17357				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.17896				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	12.13552	100.00000	12.10512				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	19.78914	100.00000	19.73959				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.72954				0.00	400,000,000	200,000,000
Total FIFB08 SPOT										0.00	400,000,000	200,000,000
Total For FIFB08										0.00	400,000,000	200,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	99.99993				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.53080				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.37860				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.03922				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.16144				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.85762				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					0.00000	101.60137				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FNT008 On 14/06/2019 Spot Bond					0.00000	101.02781			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					0.00000	100.69452			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					0.00000	100.37603			0.00	0	0
Total FNT011 SPOT									0.00	0	0
Total For FNT011									0.00	0	0
FNTA10 On 03/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		881,517,960,000,000.00	8,815,179,600	4,407,589,800	
Total FNTA10 SPOT								1,517,960,000,000.00	8,815,179,600	4,407,589,800	
Total For FNTA10								1,517,960,000,000.00	8,815,179,600	4,407,589,800	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FPA1U SPOT								0.00	0	0	
Total For FPA1U								0.00	0	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FPB1U SPOT								0.00	0	0	
Total For FPB1U								0.00	0	0	
FRB12 On 02/06/2019 Spot Bond					0.00000	100.78182		0.00	0	0	
Total FRB12 SPOT								0.00	0	0	
Total For FRB12								0.00	0	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.96498		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			10.04000	10.04000	10.04000	103.05405		0.00	0	0	
Total FRB14 SPOT								0.00	0	0	
Total For FRB14								0.00	0	0	
FRB15 On 06/03/2020 Spot Bond					0.00000	102.56860		0.00	40,000,000	50,000,000	
Total FRB15 SPOT								0.00	40,000,000	50,000,000	
Total For FRB15								0.00	40,000,000	50,000,000	
FRB16 On 08/07/2020 Spot Bond					0.00000	104.32560		0.00	0	20,000,000	
Total FRB16 SPOT								0.00	0	20,000,000	
Total For FRB16								0.00	0	20,000,000	
FRB17 On 08/01/2022 Spot Bond					0.00000	106.66658		0.00	0	0	
Total FRB17 SPOT								0.00	0	0	
Total For FRB17								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	106.51298			0.00	40,000,000	50,000,000
Total FRB18 SPOT									0.00	40,000,000	50,000,000
Total For FRB18									0.00	40,000,000	50,000,000
FRB19 On 14/04/2021 Spot Bond			10.74000	108.46261	10.74000	108.43143			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	106.07401			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.34213			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.99938			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	102.84444			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	102.20729			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	100.25238			0.00	0	0
Total FRB25 SPOT									0.00	0	0
Total For FRB25									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.70000	152.89200	3.70000	152.88551			0.00	0	60,000,000
Total FRBI22 SPOT									0.00	0	60,000,000
Total For FRBI22									0.00	0	60,000,000
FRBI23 On 07/12/2023 Spot Bond			3.82000	3.82000	3.82000	289.22797			0.00	0	790,000,000
Total FRBI23 SPOT									0.00	0	790,000,000
Total For FRBI23									0.00	0	790,000,000
FRBI25 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	127.99326		19,150,000,000,000.00	5,000,000,000	14,680,000,000	
Total FRBI25 SPOT								19,150,000,000,000.00	5,000,000,000	14,680,000,000	
Total For FRBI25								19,150,000,000,000.00	5,000,000,000	14,680,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			3.99500	173.34533	3.99500	173.33672			0.00	0	8,630,000,000
Total FRBI28 SPOT									0.00	0	8,630,000,000
Total For FRBI28									0.00	0	8,630,000,000
FRBI29 On 31/03/2029 Spot Bond			4.33500	4.33500	4.33500	90.38709			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			4.42000	4.42000	4.42000	203.98256			0.00	0	10,000,000
Total FRBI33 SPOT									0.00	0	10,000,000
Total For FRBI33									0.00	0	10,000,000
FRBI46 On 31/03/2046 Spot Bond			4.72500	87.99149	4.72500	87.98540			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			4.74000	90.15722	4.74000	90.15093			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	8.39000	8.39000	87.22382			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.39000	9.39000	9.39000	60.45777			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.44000	9.44000	9.44000	59.67389			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC121U SPOT									0.00	0	0
Total For FRC121U									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.75500	4.75500	4.75500	121.76857			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC178 On 06/08/2023 Spot Bond					0.00000	101.02349			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2020 Spot Bond					0.00000	100.19781				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	94.29537				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	102.10254				0.00	600,000,000	300,000,000
Total FRC192 SPOT										0.00	600,000,000	300,000,000
Total For FRC192										0.00	600,000,000	300,000,000
FRC19: On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	100.19256				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	100.24706				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	104.18113				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	100.18943				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.20586				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	101.35438				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.28721				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			4.35000	150.24281	4.35000	150.23380				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.88625				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.21000	146.82232	5.21000	146.81011				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.26779				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	102.00148				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	105.37460				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	102.28565				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	106.02100				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	106.23471				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.92688				0.00	0	0
Total FRC241 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.78914				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.50824				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.84367				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.47307				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.78640				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.17617				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.64399				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	105.05464				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	102.77759				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	101.22050				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	100.32876				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.19027				0.00	0	0
Total FRC254 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	103.77745				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	99.99993				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	101.45069				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	107.60647				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26: On 27/02/2023 Spot Bond			3.45500	106.44392	3.45500	106.44012				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	101.83094				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.77506				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.77113				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	100.21330				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	100.69237				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	104.41912				0.00	0	0
Total FRC267 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond					0.00000	101.45976				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC270 On 16/11/2019 Spot Bond					0.00000	100.84187				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC271 On 30/01/2023 Spot Bond					0.00000	101.42729				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.45872				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC273 On 02/05/2028 Spot Bond			9.80000	103.93412	9.80000	103.90665				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	100.36663				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC276 On 12/12/2020 Spot Bond					0.00000	100.36743				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC277 On 04/03/2021 Spot Bond					0.00000	100.55118				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC278 On 27/03/2020 Spot Bond					0.00000	99.99995				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC279 On 21/11/2022 Spot Bond					0.00000	100.83797				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC280 On 20/12/2023 Spot Bond					0.00000	100.18927				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC281 On 03/09/2019 Spot Bond					0.00000	100.79869				0.00	0	0
Total FRC281 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC281										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	102.10888				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	101.84795				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	101.33153				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.17493				0.00	420,000,000	210,000,000
Total FRC285 SPOT										0.00	420,000,000	210,000,000
Total For FRC285										0.00	420,000,000	210,000,000
FRC28: On 27/02/2023 Spot Bond			3.66000	3.66000	3.66000	99.45082				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.18807				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.18807				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.17382				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	100.19491				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	100.54394				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.19991				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.99000	4.99000	4.99000	147.67689				0.00	0	0
Total FRC66 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.93000	4.93000	4.93000	147.91437				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			4.91000	4.91000	4.91000	147.99363				0.00	0	40,000,000
Total FRC71 SPOT										0.00	0	40,000,000
Total For FRC71										0.00	0	40,000,000
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.76000	85.33756	4.76000	85.33168			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			4.64500	99.35905	4.64500	99.35229			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.89024			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.15752			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.75269			0.00	0	1,000,000,000
Total FRJ21 SPOT									0.00	0	1,000,000,000
Total For FRJ21									0.00	0	1,000,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.72668			0.00	0	80,000,000
Total FRJ22 SPOT									0.00	0	80,000,000
Total For FRJ22									0.00	0	80,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.77257			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.96462			0.00	0	100,000,000
Total FRJ24 SPOT									0.00	0	100,000,000
Total For FRJ24									0.00	0	100,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.00890			0.00	4,980,000,000	2,490,000,000
Total FRJ25 SPOT									0.00	4,980,000,000	2,490,000,000
Total For FRJ25									0.00	4,980,000,000	2,490,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	99.96009			0.00	0	0
Total FRJ26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.60937				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.00227				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.52800	3.52800	3.52800	98.00729				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.89000	3.89000	3.89000	110.76788				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.44956				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.44956				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.03000	108.54167	4.03000	108.53610				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.09000	211.61451	4.09000	211.60345				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.82000	96.92034	4.82000	96.91328				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.12000	4.12000	4.12000	210.89640				0.00	0	0
Total FRS112 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	101.68497				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			4.30500	124.76028	4.30500	124.75296				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	113.80698	3.70500	113.80214				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.56000	100.57050	4.56000	100.56390				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.24000	208.10866	4.24000	208.09694				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.29000	206.95585	4.29000	206.94393				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.83500	159.57178	3.83500	112.02469				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.32000	206.26793	4.32000	206.25587				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.39000	89.46904	5.39000	89.46116				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.10000	158.99487	5.10000	158.98224				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.92000	95.55957	4.92000	95.55236				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.62000	165.05507	4.62000	165.04410				0.00	0	0
Total FRS129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS129										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.68000	164.28329	4.68000	164.27210				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			4.83000	194.99215	4.83000	194.97808				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond					0.00000	97.45755				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			4.85000	96.50964	4.85000	96.50254				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			5.10500	5.10500	5.10500	93.09576				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.63000	99.57153	4.63000	99.56482				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.49000	166.74151	4.49000	166.73101				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.60000	199.98085	4.60000	199.96766				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.62000	165.05507	4.62000	165.04410				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.62000	165.05507	4.62000	165.04410				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.91000	161.36275	4.91000	161.35077				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.60500	122.76250	4.60500	122.75430				0.00	0	0
Total FRS146 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			4.05000	151.45858	4.05000	151.45072				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			4.97000	160.61066	4.97000	160.59848				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			5.01000	160.11151	5.01000	160.09918				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			4.57500	122.96064	4.57500	122.95252				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.43000	167.52650	4.43000	167.51622				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			5.02000	5.02000	5.02000	159.97464				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	28.52749				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	34.95396				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	39.84548				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	43.94788				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	23.47359				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	28.80479				0.00	0	0
Total FRS163 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	33.67851				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					0.00000	37.62211				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	12.89282				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	17.05158				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	16.78106				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	13.02537				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.69325				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.79814				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	28.92958				0.00	0	0
Total FRS175 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	28.92955				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					0.00000	40.47602				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 02/08/2019 Spot Bond					0.00000	109.65925				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS178 On 15/08/2019 Spot Bond					0.00000	100.86439				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS179 On 18/09/2023 Spot Bond					0.00000	100.22584				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 19/09/2019 Spot Bond					0.00000	95.72289				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS181 On 27/09/2025 Spot Bond					0.00000	99.99941				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	92.87024				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	93.41961				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 20/11/2019 Spot Bond					0.00000	104.81673				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond					0.00000	107.61470				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	111.54388				0.00	0	0
Total FRS187 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	113.55245				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 03/09/2019 Spot Bond					0.00000	104.29169				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS189 On 16/03/2020 Spot Bond					0.00000	102.67769				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS190 On 16/03/2020 Spot Bond					0.00000	103.82385				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS191 On 19/03/2020 Spot Bond					0.00000	99.85849				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.73000	3.73000	3.73000	290.29310				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			3.62000	3.62000	3.62000	291.60132				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.34000	4.34000	4.34000	283.16525				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			3.84000	152.31668	3.84000	152.30963				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.41492				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			3.54000	153.55271	3.54000	153.54688				0.00	0	0
Total FRS51 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.25933			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			3.87000	104.57918	3.87000	104.57427			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			3.61000	79.44489	3.61000	110.87431			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			3.76500	3.76500	3.76500	128.44401			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			3.79500	3.79500	3.79500	128.23575			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			4.53000	4.53000	4.53000	280.98830			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			7.91000	103.94949	7.91000	103.92721			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			8.15000	100.74287	8.15000	100.72077			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.69000	8.69000	8.69000	97.48675			0.00	0	90,000,000
Total FRX23 SPOT									0.00	0	90,000,000
Total For FRX23									0.00	0	90,000,000
FRX24 On 10/12/2024 Spot Bond			9.11000	110.33187	9.11000	110.30487		9,474,400,000,000.00		1,040,000,000	520,000,000
Total FRX24 SPOT								9,474,400,000,000.00		1,040,000,000	520,000,000
Total For FRX24								9,474,400,000,000.00		1,040,000,000	520,000,000
FRX25 On 26/07/2025 Spot Bond			9.74000	101.66357	9.74000	101.63687			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			9.48000	100.00381	9.48000	99.97836		1,137,600,000,000.00		120,000,000	580,000,000
Total FRX26 SPOT								1,137,600,000,000.00		120,000,000	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 For FRX26										1,137,600,000,000.00	120,000,000	580,000,000
FRX27 On 07/03/2027 Spot Bond			9.58000	103.90887	9.58000	103.88246				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.86000	103.24099	9.86000	103.21354				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			10.09000	99.27169	10.09000	99.24470				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			10.26000	95.74393	10.26000	95.71747				0.00	0	40,000,000
Total FRX31 SPOT										0.00	0	40,000,000
Total For FRX31										0.00	0	40,000,000
FRX32 On 31/03/2032 Spot Bond			10.31500	101.36576	10.31500	101.33776				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			11.30000	76.08067	11.30000	76.05770				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					0.00000	100.85089				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					0.00000	100.88771				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2038 Spot Bond					0.00000	100.91791				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2038 Spot Bond					0.00000	101.05269				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.86803				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.26611				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A5U										0.00	0	0
FS5B1 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
FS5C1 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
FS5D1 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
FS5E1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.76216				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.10435				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.81417				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.82741				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1 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
FS6D1 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
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.70034				0.00	0	0
Total GBL03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.79354				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.71498				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.72308				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.77570				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.84038				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.88076				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.03195				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.15746				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					0.00000	101.09380				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.25634				0.00	3,920,000,000	1,960,000,000
Total GRT11 SPOT										0.00	3,920,000,000	1,960,000,000
Total For GRT11										0.00	3,920,000,000	1,960,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	100.86691				0.00	0	500,000,000
Total GRT12 SPOT										0.00	0	500,000,000
Total For GRT12										0.00	0	500,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	101.68849				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.02111				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.74229				0.00	0	0
Total GRT15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	103.20132			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			9.42000	107.15984	9.42000	107.13274			3,391,200,000,000.00	360,000,000	180,000,000
Total GRT17 SPOT									3,391,200,000,000.00	360,000,000	180,000,000
Total For GRT17									3,391,200,000,000.00	360,000,000	180,000,000
GRT18 On 13/03/2020 Spot Bond					0.00000	100.71739			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.07068			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.04206			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			10.29000	97.88272	10.29000	97.85574			12,348,000,000,000.00	1,200,000,000	600,000,000
Total GRT21 SPOT									12,348,000,000,000.00	1,200,000,000	600,000,000
Total For GRT21									12,348,000,000,000.00	1,200,000,000	600,000,000
GRT22 On 16/10/2022 Spot Bond					0.00000	101.65701			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.92338			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.37944			0.00	0	0
Total GRT24G SPOT									0.00	0	0
Total For GRT24G									0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.48350			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	100.40555			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	99.97820			0.00	0	0
Total GRT27 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.36639				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.37493				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	100.38567				0.00	740,000,000	370,000,000
Total GRT30 SPOT										0.00	740,000,000	370,000,000
Total For GRT30										0.00	740,000,000	370,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.64093				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					0.00000	101.79313				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.60134				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.37018				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.89127				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.84609				0.00	0	0
Total HILB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.86869				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.12228				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	99.95310				0.00	0	50,000,000
Total HILB09 SPOT										0.00	0	50,000,000
Total For HILB09										0.00	0	50,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.44805				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.29308				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.29147				0.00	0	25,000,000,000
Total HILB12 SPOT										0.00	0	25,000,000,000
Total For HILB12										0.00	0	25,000,000,000
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	105.05600	10.00000	105.02900				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.96171				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.98283				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.87658				0.00	0	0
Total HPF09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	99.88252			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			7.26000	104.62729	7.26000	104.60668			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	41.36795	100.00000	41.27538			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			4.08000	286.19218	4.08000	286.17729			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			4.26000	4.26000	4.26000	286.70765			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			3.89000	82.66634	3.89000	97.80669			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			10.78500	90.01186	10.78500	89.98575		4,314,000,000,000.00	400,000,000	2,190,000,000	
Total HWAY34 SPOT								4,314,000,000,000.00	400,000,000	2,190,000,000	
Total For HWAY34								4,314,000,000,000.00	400,000,000	2,190,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.48668	100.00000	10.46321		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			10.79000	89.69412	10.79000	89.66809		0.00	0	500,000,000	
Total HWAY35 SPOT								0.00	0	500,000,000	
Total For HWAY35								0.00	0	500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.48648	100.00000	10.46302		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF08 On 15/07/2019 Spot Bond					0.00000	101.81073		0.00	0	0	
Total HWF08 SPOT								0.00	0	0	
Total For HWF08								0.00	0	0	
HWF09 On 19/09/2019 Spot Bond					0.00000	100.34409		0.00	0	0	
Total HWF09 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900			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			3.15500	132.76645	3.15500	132.76281		189,558,771,838,000.00	60,082,019,600	156,310,459,800	
Total I2025 SPOT								189,558,771,838,000.00	60,082,019,600	156,310,459,800	
Total For I2025								189,558,771,838,000.00	60,082,019,600	156,310,459,800	
I2029 On 31/03/2029 Spot Bond			3.26000	99.47603	3.26000	99.47305		107,176,652,588,000.00	32,876,273,800	51,195,686,900	
Total I2029 SPOT								107,176,652,588,000.00	32,876,273,800	51,195,686,900	
Total For I2029								107,176,652,588,000.00	32,876,273,800	51,195,686,900	
I2033 On 28/02/2033 Spot Bond			3.26000	101.83061	3.26000	101.82766		271,416,094,808,000.00	83,256,470,800	120,345,735,400	
Total I2033 SPOT								271,416,094,808,000.00	83,256,470,800	120,345,735,400	
Total For I2033								271,416,094,808,000.00	83,256,470,800	120,345,735,400	
I2038 On 31/01/2038 Spot Bond			3.28000	121.16105	3.27000	121.33708		497,411,702,832,000.00	151,649,909,400	205,103,354,700	
Total I2038 SPOT								497,411,702,832,000.00	151,649,909,400	205,103,354,700	
Total For I2038								497,411,702,832,000.00	151,649,909,400	205,103,354,700	
I2046 On 31/03/2046 Spot Bond			3.35000	112.86367	3.35000	112.86003		192,817,208,930,000.00	57,557,375,800	156,376,537,900	
Total I2046 SPOT								192,817,208,930,000.00	57,557,375,800	156,376,537,900	
Total For I2046								192,817,208,930,000.00	57,557,375,800	156,376,537,900	
I2050 On 31/12/2050 Spot Bond			3.34000	118.62517	3.34000	118.62130		492,953,533,856,000.00	147,590,878,400	291,846,278,110	
Total I2050 SPOT								492,953,533,856,000.00	147,590,878,400	291,846,278,110	
Total For I2050								492,953,533,856,000.00	147,590,878,400	291,846,278,110	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB121U SPOT								0.00	0	0	
Total For IB121U								0.00	0	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB122U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	100.71216				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			8.89500	8.89500	8.89500	103.54852				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.13953				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.66426				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.13441				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.76901				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			4.19000	284.91394	4.19000	284.89828				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.44799				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.78755				0.00	0	0
Total IBL112 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.78753				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.81955				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.80860				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.16030				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	101.62767				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.41852				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.87703				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.65714				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.95074				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.97016				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.64000	3.64000	3.64000	153.13313				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	105.05600	10.00000	105.02900				0.00	0	0
Total IBL43/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 IBL43/JIBAR										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.72500	8.72500	8.72500	100.28191				0.00	0	5,000,000,000
Total IBL46 SPOT										0.00	0	5,000,000,000
Total For IBL46										0.00	0	5,000,000,000
IBL50 On 02/08/2020 Spot Bond			8.36000	102.26507	8.36000	102.24194				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			9.54000	103.82887	9.54000	103.80214				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	99.89463				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.47133				0.00	1,500,000,000	750,000,000
Total IBL64 SPOT										0.00	1,500,000,000	750,000,000
Total For IBL64										0.00	1,500,000,000	750,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	101.33652				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			3.69000	152.93319	3.69000	152.92675				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.53168				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.19338				0.00	0	400,000,000
Total IBL77 SPOT										0.00	0	400,000,000
Total For IBL77										0.00	0	400,000,000
IBL78 On 25/11/2022 Spot Bond			9.63000	104.60882	9.63000	104.58163				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	100.99375				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.72807				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.14500	103.64914	8.14500	103.62629				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			8.54000	107.05139	8.54000	107.02666				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	29.47843	100.00000	29.41247				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.74685				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.74549				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.56358				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.69585				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.29065				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	99.84376				0.00	0	0
Total IBL97 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.68929				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			9.18500	103.79516	9.18500	103.76955				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	9.91416	100.00000	9.89198				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	101.29506				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			8.39000	103.51491	8.39000	103.49153				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.04136				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			9.66000	102.77595	9.66000	102.74917				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.01073				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.71000	101.50659	11.71000	101.41678				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.91494				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.54183				0.00	0	0
Total IDCG10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.09000	107.05717	10.09000	107.02822				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.73387				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.75457				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.00527				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.42824				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.12405				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.14888				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.35119				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.36532				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.76720				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.29033				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.35382	100.00000	7.33745				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			8.99000	101.37957	8.99000	101.35508				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			7.19000	106.91524	7.19000	106.89450				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	69.71813				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	106.25061				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.64774				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.29686				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.38713				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.61549				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	83.51072				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	101.23783				0.00	0	0
Total ING394 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.74535				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.58176				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.47462				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			10.84000	104.75439	10.84000	104.72385				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.54424				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	105.05600	10.00000	105.02900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	99.97597				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.56347				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.45942				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.22479				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.02169				0.00	0	0
Total IPF17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.02304				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.02439				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.21476				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.00159				0.00	0	4,300,000,000
Total IPF21 SPOT										0.00	0	4,300,000,000
Total For IPF21										0.00	0	4,300,000,000
IPF22 On 14/06/2022 Spot Bond					0.00000	100.32173				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.22134				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.72514				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.07671				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.08842				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF29U									0.00	0	0
IPF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	30,000,000,000
Total IPF30 SPOT									0.00	0	30,000,000,000
Total For IPF30									0.00	0	30,000,000,000
IPF31 On 25/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	40,000,000,000
Total IPF31 SPOT									0.00	0	40,000,000,000
Total For IPF31									0.00	0	40,000,000,000
IPFC21 On 25/04/2019 Spot Bond					0.00000	101.27097			0.00	0	0
Total IPFC21 SPOT									0.00	0	0
Total For IPFC21									0.00	0	0
IPL8/JIF 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	100.42341	2.75000	100.41583			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			6.58000	141.85480	6.58000	141.83800			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	100.64647			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	99.70372			0.00	0	10,000,000
Total IV026 SPOT									0.00	0	10,000,000
Total For IV026									0.00	0	10,000,000
IV030 On 31/01/2025 Spot Bond			5.15500	5.15500	5.15500	119.18349			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			5.15500	5.15500	5.15500	119.18349			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.44565			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.79850			0.00	0	0
Total IV033 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.74000	104.38984	10.74000	104.35967				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	109.36924				0.00	0	1,510,000,000
Total IV035 SPOT										0.00	0	1,510,000,000
Total For IV035										0.00	0	1,510,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	102.00332				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.05877				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			5.79000	5.79000	5.79000	144.55418				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.93757				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			11.09000	101.84624	11.09000	101.81587				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	106.88182				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			10.98000	10.98000	10.98000	107.73240				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.70766				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			5.04000	147.49096	5.04000	147.47936				0.00	0	70,000,000
Total IV045 SPOT										0.00	0	70,000,000
Total For IV045										0.00	0	70,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	101.13539				0.00	200,000,000	200,000,000
Total IV046 SPOT										0.00	200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV046									0.00	200,000,000	200,000,000
IV050 On 26/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			991,000,000,000,000.00	9,910,000,000	9,300,000,000
Total IV050 SPOT									1,000,000,000,000.00	9,910,000,000	9,300,000,000
Total For IV050									1,000,000,000,000.00	9,910,000,000	9,300,000,000
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			5.28000	156.78821	5.28000	156.77500			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
IVA885 On 11/04/2019 Spot Bond			7.45000	7.45000	7.45000	99.59344			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	7.55000	7.55000	99.30162			0.00	0	0
Total IVA887 SPOT									0.00	0	0
Total For IVA887									0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.15905			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	7.55000	7.55000	99.01688			24,160,000,000,000.00	3,200,000,000	1,600,000,000
Total IVA889 SPOT									24,160,000,000,000.00	3,200,000,000	1,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA889									24,160,000,000,000.00	3,200,000,000	1,600,000,000
IVA890 On 16/05/2019 Spot Bond			7.55000	7.55000	7.55000	98.87513			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	7.65000	7.65000	98.59482			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	7.65000	7.65000	98.43210			0.00	0	0
Total IVA893 SPOT									0.00	0	0
Total For IVA893									0.00	0	0
IVA894 On 13/06/2019 Spot Bond			7.65000	7.65000	7.65000	98.29016		62,730,000,000,000.00	8,200,000,000	7,100,000,000	
Total IVA894 SPOT								2,730,000,000,000.00	8,200,000,000	7,100,000,000	
Total For IVA894								2,730,000,000,000.00	8,200,000,000	7,100,000,000	
IVA895 On 20/06/2019 Spot Bond			7.65000	7.65000	7.65000	98.14862			0.00	0	0
Total IVA895 SPOT									0.00	0	0
Total For IVA895									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	99.83874			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	99.88727			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	99.88459			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	99.25889			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			8.61500	101.99686	8.61500	101.97339			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	80.41143	100.00000	80.24249			0.00	0	0
Total IVC037 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.61000	103.13518	8.61000	103.11116				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.85187				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.16525				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.25782				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	101.67211				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	102.19078				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.77692				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			9.46000	106.41409	9.46000	106.38707				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	99.95108				0.00	0	50,000,000
Total IVC097 SPOT										0.00	0	50,000,000
Total For IVC097										0.00	0	50,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	101.51410				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	99.95026				0.00	0	0
Total IVC103 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.48313			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.35417			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	99.95081			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	101.52251			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.92489			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			9.11000	104.71868	9.11000	104.69291		3,644,000,000,000.00		400,000,000	200,000,000
Total IVC110 SPOT								3,644,000,000,000.00		400,000,000	200,000,000
Total For IVC110								3,644,000,000,000.00		400,000,000	200,000,000
IVC111 On 19/05/2020 Spot Bond					0.00000	100.86241			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.33731			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.98205			0.00	0	300,000,000
Total IVC116 SPOT									0.00	0	300,000,000
Total For IVC116									0.00	0	300,000,000
IVC126 On 30/04/2019 Spot Bond					0.00000	101.41233			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					0.00000	0.00000			0.00	0	0
Total IVC128 SPOT									0.00	0	0
Total For IVC128									0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC129 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	101.53988				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	101.26067				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	100.63785				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.42688				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.40709				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.34993				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.17459				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.70954				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	100.20675				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.63004				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					0.00000	100.56718				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.49862				0.00	0	0
Total IVC145 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC145									0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.54675			0.00	0	0
Total IVC146 SPOT									0.00	0	0
Total For IVC146									0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.02040			0.00	0	0
Total IVC147 SPOT									0.00	0	0
Total For IVC147									0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.36340			0.00	0	0
Total IVC148 SPOT									0.00	0	0
Total For IVC148									0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.36152			0.00	0	0
Total IVC149 SPOT									0.00	0	0
Total For IVC149									0.00	0	0
IVC150 On 17/09/2019 Spot Bond					0.00000	101.61652			0.00	0	0
Total IVC150 SPOT									0.00	0	0
Total For IVC150									0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC153 SPOT									0.00	0	0
Total For IVC153									0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.14685			0.00	0	0
Total IVC154 SPOT									0.00	0	0
Total For IVC154									0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC155 SPOT									0.00	0	0
Total For IVC155									0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.95377			0.00	0	0
Total IVC156 SPOT									0.00	0	0
Total For IVC156									0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	100.60958			0.00	0	0
Total IVC157 SPOT									0.00	0	0
Total For IVC157									0.00	0	0
IVC159 On 06/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total IVC159 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IVC159								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF56U SPOT									0.00	0	0
Total For IVF56U									0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF60U SPOT									0.00	0	0
Total For IVF60U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	101.57377			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR										0.00	0	0
JPM00: On 05/07/2023 Spot Bond					0.00000	100.19955				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP00: On 13/06/2019 Spot Bond					0.00000	100.35570				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond					0.00000	100.53383				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00: On 29/06/2021 Spot Bond					0.00000	99.95135				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP00: On 26/10/2021 Spot Bond			8.66000	107.84125	8.66000	107.81614				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP00: On 28/11/2019 Spot Bond					0.00000	100.97654				0.00	468,000,000	234,000,000
Total KAP008 SPOT										0.00	468,000,000	234,000,000
Total For KAP008										0.00	468,000,000	234,000,000
KAP00: On 24/05/2020 Spot Bond					0.00000	100.75673				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01: On 15/09/2020 Spot Bond					0.00000	100.70571				0.00	0	1,646,000,000
Total KAP010 SPOT										0.00	0	1,646,000,000
Total For KAP010										0.00	0	1,646,000,000
KAP01: On 01/12/2022 Spot Bond					0.00000	100.65682				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04: On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.86441				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond					0.00000	102.58185				0.00	0	0
Total KSB009 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.84963				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.08000	124.84691	10.08000	124.81301				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.42573				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.11000	103.48863	9.11000	103.46316				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	103.16364	9.62000	103.13687				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	100.81527	9.71000	100.78887				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	105.63847				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.68347				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.70904				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.03869				0.00	80,000,000	1,540,000,000
Total LBK18 SPOT										0.00	80,000,000	1,540,000,000
Total For LBK18										0.00	80,000,000	1,540,000,000
LBK20 On 08/06/2022 Spot Bond			9.53000	104.86422	9.53000	104.83741				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.68864				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.55998				0.00	0	24,500,000,000
Total LBK23 SPOT										0.00	0	24,500,000,000
Total For LBK23										0.00	0	24,500,000,000
LBK24 On 10/10/2024 Spot Bond			9.68000	107.33689	9.68000	107.30902				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK25 SPOT										0.00	0	0
Total For LBK25										0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	100.57114				0.00	0	1,500,000,000
Total LBK26 SPOT										0.00	0	1,500,000,000
Total For LBK26										0.00	0	1,500,000,000
LBK27 On 23/03/2023 Spot Bond					0.00000	100.95903				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			10.73500	102.88039	10.73500	102.85068			644,100,000,000,000.00	60,000,000,000	31,000,000,000	
Total LBK28 SPOT									14,100,000,000,000.00	60,000,000,000	31,000,000,000	
Total For LBK28									14,100,000,000,000.00	60,000,000,000	31,000,000,000	
LBK29 On 07/06/2023 Spot Bond			9.58000	103.39298	9.58000	103.36641			0.00	0	0	
Total LBK29 SPOT									0.00	0	0	
Total For LBK29									0.00	0	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.16410			0.00	0	0	
Total LBK30 SPOT									0.00	0	0	
Total For LBK30									0.00	0	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	100.17529			0.00	0	22,900,000	
Total LBK31 SPOT									0.00	0	22,900,000	
Total For LBK31									0.00	0	22,900,000	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.17949			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					0.00000	101.15539			0.00	93,000,000,000	25,000,000,000	
Total LBK33 SPOT									0.00	93,000,000,000	25,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK33									0.00	93,000,000,000	25,000,000,000
LBK35 On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			640,000,000,000,000.00	66,400,000,000	45,000,000,000
Total LBK35 SPOT									10,000,000,000,000.00	66,400,000,000	45,000,000,000
Total For LBK35									10,000,000,000,000.00	66,400,000,000	45,000,000,000
LGL04 On 14/08/2020 Spot Bond			8.09000	102.42849	8.09000	102.40605			24,108,200,000,000.00	2,980,000,000	1,970,000,000
Total LGL04 SPOT									24,108,200,000,000.00	2,980,000,000	1,970,000,000
Total For LGL04									24,108,200,000,000.00	2,980,000,000	1,970,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.35061			0.00	0	20,000,000
Total LGL05 SPOT									0.00	0	20,000,000
Total For LGL05									0.00	0	20,000,000
LGL06 On 04/10/2022 Spot Bond			9.68000	101.32884	9.68000	101.30254			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.99724			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.88725			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.77506			0.00	0	260,000,000
Total LGL09 SPOT									0.00	0	260,000,000
Total For LGL09									0.00	0	260,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.94010			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	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
Total For LHC08U									0.00	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
Total For LHC09U									0.00	0	0
LHC10U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC10U SPOT									0.00	0	0
Total For LHC10U									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.94000	106.04814	12.94000	106.01142			0.00	0	0
Total LHL19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.51527				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.34488				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.50333				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	102.09615				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.70821				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.84700				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.29576				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.95423				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	101.12799				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					0.00000	100.38693				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.21557				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					0.00000	99.04177				0.00	0	0
Total MAQ133 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ133										0.00	0	0
MAQ13 On 10/06/2019 Spot Bond					0.00000	98.47729				0.00	0	0
Total MAQ135 SPOT										0.00	0	0
Total For MAQ135										0.00	0	0
MAQ13 On 17/04/2019 Spot Bond					0.00000	99.57648				0.00	0	0
Total MAQ136 SPOT										0.00	0	0
Total For MAQ136										0.00	0	0
MAQ13 On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	15,000,000,000	
Total MAQ137 SPOT									10,000,000,000,000.00	30,000,000,000	15,000,000,000	
Total For MAQ137									10,000,000,000,000.00	30,000,000,000	15,000,000,000	
MBF04 On 07/06/2019 Spot Bond					0.00000	100.62011				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.03425				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					0.00000	100.17661				0.00	0	110,000,000
Total MBF053 SPOT										0.00	0	110,000,000
Total For MBF053										0.00	0	110,000,000
MBF05 On 27/03/2020 Spot Bond					0.00000	100.41999				0.00	0	600,000,000
Total MBF055 SPOT										0.00	0	600,000,000
Total For MBF055										0.00	0	600,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	100.87156				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	1,900,000,000
Total MBF058 SPOT										0.00	0	1,900,000,000
Total For MBF058										0.00	0	1,900,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.77649				0.00	0	250,000,000
Total MBF059 SPOT										0.00	0	250,000,000
Total For MBF059										0.00	0	250,000,000
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	700,000,000
Total MBF060 SPOT										0.00	0	700,000,000

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 MBF060									0.00	0	700,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	100.84266			0.00	1,200,000,000	300,000,000
Total MBF061 SPOT									0.00	1,200,000,000	300,000,000
Total For MBF061									0.00	1,200,000,000	300,000,000
MBP03 On 12/09/2019 Spot Bond					0.00000	100.35735			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.72536			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.67217			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	101.19338			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.69222			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.70438			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.64342			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.32341			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.33294			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	99.99986			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	99.99985			0.00	0	0
Total MBP045 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	100.66020				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	100.66810				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04 On 27/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.24500	104.07084	8.24500	104.04743				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.08406	8.00000	104.06134				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.15500	104.03411	8.15500	104.01096				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	103.99555	8.91000	103.97027				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	101.94227				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			8.86500	105.00234	8.86500	104.97718				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.74000	8.74000	8.74000	100.89676				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIL03 On 28/08/2023 Spot Bond					0.00000	106.67685				0.00	0	0
Total MIL03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond			9.37500	9.37500	9.37500	100.32225			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	10.27500	10.27500	100.44342			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	13.57500	13.57500	100.88380			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	100.41221			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.69000	8.69000	8.69000	102.71254			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.73327			0.00	0	20,000,000
Total MMIG03 SPOT									0.00	0	20,000,000
Total For MMIG03									0.00	0	20,000,000
MMIG0 On 12/08/2025 Spot Bond			11.54000	11.54000	11.54000	100.25041			0.00	0	10,000,000
Total MMIG04 SPOT									0.00	0	10,000,000
Total For MMIG04									0.00	0	10,000,000
MMIG0 On 12/08/2022 Spot Bond			9.88000	9.88000	9.88000	104.02635			0.00	0	1,070,000,000
Total MMIG05 SPOT									0.00	0	1,070,000,000
Total For MMIG05									0.00	0	1,070,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.52950			0.00	1,000,000,000	500,000,000
Total MMIG06 SPOT									0.00	1,000,000,000	500,000,000
Total For MMIG06									0.00	1,000,000,000	500,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.22098			0.00	0	350,000,000
Total MMIG07 SPOT									0.00	0	350,000,000
Total For MMIG07									0.00	0	350,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	106.72021			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	102.56770			0.00	400,000,000	1,140,000,000
Total MTN06 SPOT									0.00	400,000,000	1,140,000,000

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 MTN06									0.00	400,000,000	1,140,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.87736			0.00	400,000,000	230,000,000
Total MTN07 SPOT									0.00	400,000,000	230,000,000
Total For MTN07									0.00	400,000,000	230,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	102.34046			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	103.08647			0.00	0	220,000,000
Total MTN09 SPOT									0.00	0	220,000,000
Total For MTN09									0.00	0	220,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	103.21979			0.00	0	250,000,000
Total MTN10 SPOT									0.00	0	250,000,000
Total For MTN10									0.00	0	250,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	100.72867			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.22044			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.58318			0.00	0	20,000,000
Total MTN13 SPOT									0.00	0	20,000,000
Total For MTN13									0.00	0	20,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MWA3U									0.00	0	0
MWAR On 22/11/2019 Spot Bond					0.00000	101.00277			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR On 22/02/2021 Spot Bond					0.00000	100.83569			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
MWAR On 22/11/2021 Spot Bond					0.00000	100.82685			0.00	0	0
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.34262			0.00	0	550,000,000
Total N6B26 SPOT									0.00	0	550,000,000
Total For N6B26									0.00	0	550,000,000
N6C26 On 21/09/2020 Spot Bond					0.00000	100.43013			0.00	0	500,000,000
Total N6C26 SPOT									0.00	0	500,000,000
Total For N6C26									0.00	0	500,000,000
N6D26 On 21/12/2020 Spot Bond					0.00000	100.39251			0.00	0	270,000,000
Total N6D26 SPOT									0.00	0	270,000,000
Total For N6D26									0.00	0	270,000,000
N6E26 On 22/03/2021 Spot Bond					0.00000	100.17794			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.20937			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	100.24978			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			9.13000	100.27847	9.13000	100.25375		4,565,000,000,000.00		500,000,000	500,000,000
Total NAM01 SPOT								4,565,000,000,000.00		500,000,000	500,000,000
Total For NAM01								4,565,000,000,000.00		500,000,000	500,000,000
NAM02 On 29/06/2020 Spot Bond			8.08000	104.09723	8.08000	104.07459		0.00	0	0	0
Total NAM02 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.48000	103.53208	9.48000	103.50560				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			10.54000	101.41756	10.54000	101.38878				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.06500	102.71482	9.06500	102.68967				0.00	0	10,000,000,000
Total NBK11A SPOT										0.00	0	10,000,000,000
Total For NBK11A										0.00	0	10,000,000,000
NBK12 On 19/03/2021 Spot Bond			7.83500	103.00298	7.83500	102.98147				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	100.22444	9.38000	100.19948				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			9.28000	101.99419	9.28000	101.96905				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			8.16000	104.62589	8.16000	104.60291				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			8.41000	102.02890	8.41000	102.00569				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			9.67500	100.09184	9.67500	100.06573				0.00	0	30,000,000
Total NBK16A SPOT										0.00	0	30,000,000
Total For NBK16A										0.00	0	30,000,000
NBK17 On 22/04/2026 Spot Bond			9.85000	104.77809	9.85000	104.75041				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18 On 01/06/2020 Spot Bond			8.83000	103.42492	8.83000	103.40037				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			8.94000	104.97466	8.94000	104.94944				0.00	0	0
Total NBK19A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK19A										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.84000	105.93412	9.84000	105.90616				0.00	0	20,000,000
Total NBK20A SPOT										0.00	0	20,000,000
Total For NBK20A										0.00	0	20,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	100.24602				0.00	0	60,000,000
Total NBK20B SPOT										0.00	0	60,000,000
Total For NBK20B										0.00	0	60,000,000
NBK21, On 21/07/2027 Spot Bond			10.30000	103.72156	10.30000	103.69278				0.00	0	90,000,000
Total NBK21A SPOT										0.00	0	90,000,000
Total For NBK21A										0.00	0	90,000,000
NBK22, On 19/11/2022 Spot Bond			9.62000	104.92027	9.62000	104.89304				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			9.81000	107.98004	9.81000	107.95148				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.19125				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			9.89000	109.84864	9.89000	109.81935				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.05799				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			9.18000	9.18000	9.18000	105.85573				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.82088				0.00	0	90,000,000
Total NBK25B SPOT										0.00	0	90,000,000
Total For NBK25B										0.00	0	90,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	17.71393	100.00000	17.67430				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.74510				0.00	0	0
Total NBK26B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK26B										0.00	0	0
NBK27 On 10/05/2026 Spot Bond			10.10000	109.46648	10.10000	109.43669				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			9.59000	102.93468	9.59000	102.90805				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.55573				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29 On 31/07/2026 Spot Bond			10.04000	103.94747	10.04000	103.91934				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30 On 20/02/2024 Spot Bond			8.86500	103.80923	8.86500	103.78436				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.96077				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31 On 09/11/2023 Spot Bond			8.85000	105.68000	8.85000	105.65473				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.93665				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					0.00000	101.14786				0.00	0	1,000,000,000
Total NBK33B SPOT										0.00	0	1,000,000,000
Total For NBK33B										0.00	0	1,000,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	102.43937				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.96598				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	103.94190				0.00	0	0
Total NBK36B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.27313				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.63048				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.21500	101.91042	8.21500	101.88831				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	72.78995	100.00000	72.65287				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			11.31500	11.31500	11.31500	54.92999				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	101.41701				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.18200				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.77934				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.17099				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.27272				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.28006				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.18464				0.00	0	0
Total NBK46B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.80727				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.00515				0.00	400,000,000	100,000,000
Total NBK48B SPOT										0.00	400,000,000	100,000,000
Total For NBK48B										0.00	400,000,000	100,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	101.03497				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.45041				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	100.78373				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.80119				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	100.80838				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.83045				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	102.93291				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.17626				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			10.48500	100.89165	10.48500	100.86365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.17533				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.52000	100.10850	10.52000	100.08061				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.17626				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.17763				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.17949				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.13421				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.54500	8.54500	8.54500	104.95016			12,475,700,000,000.00	1,460,000,000	730,000,000	
Total NED15 SPOT									12,475,700,000,000.00	1,460,000,000	730,000,000	
Total For NED15									12,475,700,000,000.00	1,460,000,000	730,000,000	
NED16 On 08/04/2019 Spot Bond					0.00000	102.11710			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					0.00000	101.96151			0.00	0	0	
Total NED17 SPOT									0.00	0	0	
Total For NED17									0.00	0	0	
NED18 On 16/01/2020 Spot Bond					0.00000	101.90701			0.00	0	0	
Total NED18 SPOT									0.00	0	0	
Total For NED18									0.00	0	0	
NED19 On 01/07/2020 Spot Bond					0.00000	102.33111			0.00	0	1,050,000,000	
Total NED19 SPOT									0.00	0	1,050,000,000	
Total For NED19									0.00	0	1,050,000,000	
NED20 On 01/07/2020 Spot Bond			9.04000	105.27976	9.04000	105.25405			0.00	0	3,030,000,000	
Total NED20 SPOT									0.00	0	3,030,000,000	
Total For NED20									0.00	0	3,030,000,000	
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.00202			0.00	0	220,000,000	
Total NEDT1A SPOT									0.00	0	220,000,000	
Total For NEDT1A									0.00	0	220,000,000	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.22515			0.00	0	10,000,000	
Total NEDT1B SPOT									0.00	0	10,000,000	
Total For NEDT1B									0.00	0	10,000,000	
NET52 On 23/01/2020 Spot Bond					0.00000	101.41533			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.69247			0.00	0	10,000,000
Total NGL01 SPOT									0.00	0	10,000,000
Total For NGL01									0.00	0	10,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.12351			0.00	0	180,000,000
Total NGL02 SPOT									0.00	0	180,000,000
Total For NGL02									0.00	0	180,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.87154			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.15762			0.00	0	0
Total NGL04 SPOT									0.00	0	0
Total For NGL04									0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	102.71444			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	100.70690			0.00	0	0
Total NGL06 SPOT									0.00	0	0
Total For NGL06									0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	99.83269			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1/On 20/10/2023 Spot Bond					0.00000	102.10355			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NGT10:On 25/03/2024 Spot Bond					0.00000	100.15419			0.00	0	0
Total NGT103 SPOT									0.00	0	0
Total For NGT103									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900			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	105.03042	13.50000	104.99252			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	100.47363			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	110.27671				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	109.43288				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			4.29000	4.29000	4.29000	206.94393				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	173.40495				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			3.91000	3.91000	3.91000	127.44092				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			4.11000	4.11000	4.11000	92.20903				0.00	0	60,000,000
Total NI29 SPOT										0.00	0	60,000,000
Total For NI29										0.00	0	60,000,000
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			4.52000	4.52000	4.52000	101.14027				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			4.01500	4.01500	4.01500	126.72006				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			4.40500	4.40500	4.40500	124.08268				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			4.46000	4.46000	4.46000	167.12309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.84000	162.24528	4.84000	162.23354			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			4.13500	106.90350	4.13500	106.89771			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			7.79000	103.53680	7.79000	103.51494			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NN01U SPOT									0.00	0	0
Total For NN01U									0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	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					0.00000	100.75387			0.00	0	0
Total NN03 SPOT									0.00	0	0
Total For NN03									0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.83570			0.00	0	0
Total NN04 SPOT									0.00	0	0
Total For NN04									0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.37417			0.00	0	0
Total NN05 SPOT									0.00	0	0
Total For NN05									0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.38621			0.00	0	0
Total NN06 SPOT									0.00	0	0
Total For NN06									0.00	0	0
NNF01 On 21/08/2019 Spot Bond					0.00000	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			8.42000	8.42000	8.42000	103.16094		5,388,800,000,000.00	640,000,000	320,000,000	
Total NQ1A10 SPOT								5,388,800,000,000.00	640,000,000	320,000,000	
Total For NQ1A10								5,388,800,000,000.00	640,000,000	320,000,000	
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.91442		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2:On 22/05/2020 Spot Bond					0.00000	100.97466				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2:On 22/05/2022 Spot Bond					0.00000	100.82155				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2:On 22/05/2023 Spot Bond					0.00000	100.82251				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1:On 22/05/2020 Spot Bond			8.62000	8.62000	8.62000	103.17621				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1:On 22/05/2052 Spot Bond					0.00000	100.81987				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2:On 22/05/2023 Spot Bond					0.00000	100.85815				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			8.82000	8.82000	8.82000	103.19149				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1:On 22/05/2020 Spot Bond					0.00000	100.85820				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D:On 22/05/2020 Spot Bond					0.00000	100.94725				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D:On 22/05/2019 Spot Bond					0.00000	100.91185				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			8.74000	115.61098	8.74000	115.58367				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			4.32000	180.35261	4.32000	180.34206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA023 On 30/11/2028 Spot Bond			11.04000	111.01888	11.04000	110.98611				0.00	0	6,340,000,000
Total NRA028 SPOT										0.00	0	6,340,000,000
Total For NRA028										0.00	0	6,340,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	15.96760	100.00000	15.93207				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96U 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
NSN97U 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
NSN98U 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
NSN99U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	102.09594				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	102.02629				0.00	800,000,000	914,000,000
Total NTC20 SPOT										0.00	800,000,000	914,000,000
Total For NTC20										0.00	800,000,000	914,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.09189				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.44833				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.83495				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	99.95524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.47008			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.48192			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.84377			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	101.33945			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			8.01500	103.86194	8.01500	103.83939		3,206,000,000,000.00	400,000,000	200,000,000	
Total OML03 SPOT								3,206,000,000,000.00	400,000,000	200,000,000	
Total For OML03								3,206,000,000,000.00	400,000,000	200,000,000	
OML04 On 19/03/2020 Spot Bond					0.00000	100.96234		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			8.94000	8.94000	8.94000	100.95990		0.00	0	1,500,000,000	
Total OML05 SPOT								0.00	0	1,500,000,000	
Total For OML05								0.00	0	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			9.93000	101.23052	9.93000	101.20386		5,362,200,000,000.00	540,000,000	1,770,000,000	
Total OML06 SPOT								5,362,200,000,000.00	540,000,000	1,770,000,000	
Total For OML06								5,362,200,000,000.00	540,000,000	1,770,000,000	
OML07 On 19/03/2025 Spot Bond			10.89000	100.54136	10.89000	100.51239		8,058,600,000,000.00	740,000,000	1,370,000,000	
Total OML07 SPOT								8,058,600,000,000.00	740,000,000	1,370,000,000	
Total For OML07								8,058,600,000,000.00	740,000,000	1,370,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	101.04726		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			10.03000	102.89810	10.03000	102.87074		0.00	0	1,000,000,000	
Total OML09 SPOT								0.00	0	1,000,000,000	
Total For OML09								0.00	0	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			10.94000	102.28596	10.94000	102.25637		0.00	0	920,000,000	

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 OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.37343				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.15375				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	100.63645				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.65193				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	100.60184				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					0.00000	100.63736				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					0.00000	100.67367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	100.43845			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.79614			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.83395			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.86702			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.93311			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.94254			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.95197			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			8.71500	112.66289	8.74000	112.48918			002,788,734,531,000.00	3,786,894,863,400	2,045,870,589,900
Total R186 SPOT									12,788,734,531,000.00	786,894,863,400	145,870,589,900
Total For R186									12,788,734,531,000.00	786,894,863,400	145,870,589,900
R197 On 07/12/2023 Spot Bond			3.12000	297.64564	3.12000	297.63786			573,363,648,000.00	183,770,400	47,564,900,000
Total R197 SPOT									573,363,648,000.00	183,770,400	47,564,900,000
Total For R197									573,363,648,000.00	183,770,400	47,564,900,000
R202 On 07/12/2033 Spot Bond			3.28000	231.84019	3.29000	231.56945			147,965,846,936,000.00	45,111,538,700	312,721,409,900
Total R202 SPOT									17,965,846,936,000.00	45,111,538,700	312,721,409,900
Total For R202									17,965,846,936,000.00	45,111,538,700	312,721,409,900
R2023 On 28/02/2023 Spot Bond			7.84500	100.26449	7.88000	100.12746			275,771,655,585,000.00	799,970,893,000	1,260,428,485,000
Total R2023 SPOT									15,771,655,585,000.00	799,970,893,000	260,428,485,000
Total For R2023									15,771,655,585,000.00	799,970,893,000	260,428,485,000
R2030 On 31/01/2030 Spot Bond			9.28500	92.55049	9.28500	92.52729			825,263,364,775,000.00	627,384,315,000	668,624,597,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									25,263,364,775,000.00	627,384,315,000	568,624,597,900
Total For R2030									25,263,364,775,000.00	627,384,315,000	568,624,597,900
R2032 On 31/03/2032 Spot Bond			9.51500	90.60647	9.51500	90.58334			673,892,885,825,000.00	701,407,555,000	817,951,815,100
Total R2032 SPOT									3,892,885,825,000.00	701,407,555,000	317,951,815,100
Total For R2032									3,892,885,825,000.00	701,407,555,000	317,951,815,100
R2035 On 28/02/2035 Spot Bond			9.71500	93.92426	9.71500	93.90006			223,565,567,418,000.00	743,547,665,200	1,000,767,705,400
Total R2035 SPOT									23,565,567,418,000.00	743,547,665,200	1,000,767,705,400
Total For R2035									23,565,567,418,000.00	743,547,665,200	1,000,767,705,400
R2037 On 31/01/2037 Spot Bond			9.79000	90.51020	9.79000	90.48630			108,262,934,038,000.00	521,783,752,200	930,065,570,000
Total R2037 SPOT									18,262,934,038,000.00	521,783,752,200	930,065,570,000
Total For R2037									18,262,934,038,000.00	521,783,752,200	930,065,570,000
R2040 On 31/01/2040 Spot Bond			9.89000	93.57320	9.89000	93.54825			914,602,920,244,000.00	193,589,779,600	850,485,240,700
Total R2040 SPOT									14,602,920,244,000.00	193,589,779,600	350,485,240,700
Total For R2040									14,602,920,244,000.00	193,589,779,600	350,485,240,700
R2044 On 31/01/2044 Spot Bond			9.89000	90.85170	9.89000	90.82747			324,368,120,770,000.00	639,470,993,000	704,896,345,316
Total R2044 SPOT									24,368,120,770,000.00	639,470,993,000	704,896,345,316
Total For R2044									24,368,120,770,000.00	639,470,993,000	704,896,345,316
R2048 On 28/02/2048 Spot Bond			9.86000	90.09038	9.86000	90.06683			594,025,085,204,000.00	1,277,284,491,400	1,201,617,600,000
Total R2048 SPOT									14,025,085,204,000.00	277,284,491,400	201,617,600,000
Total For R2048									14,025,085,204,000.00	277,284,491,400	201,617,600,000
R207 On 15/01/2020 Spot Bond			6.56000	101.95806	6.74000	101.80031			843,469,193,104,000.00	128,577,620,900	77,509,936,600
Total R207 SPOT									13,469,193,104,000.00	128,577,620,900	77,509,936,600
Total For R207									13,469,193,104,000.00	128,577,620,900	77,509,936,600
R208 On 31/03/2021 Spot Bond			7.01500	99.45687	7.04000	99.39206			287,638,461,341,000.00	468,658,369,400	682,001,405,300
Total R208 SPOT									17,638,461,341,000.00	468,658,369,400	582,001,405,300
Total For R208									17,638,461,341,000.00	468,658,369,400	582,001,405,300
R209 On 31/03/2036 Spot Bond			9.63500	71.90697	9.66500	71.69304			085,154,337,841,000.00	1,358,085,556,600	1,321,111,700,000
Total R209 SPOT									15,154,337,841,000.00	358,085,556,600	321,111,700,000
Total For R209									15,154,337,841,000.00	358,085,556,600	321,111,700,000
R210 On 31/03/2028 Spot Bond			3.28000	183.41673	3.28000	183.41116			16,397,858,160,000.00	4,999,347,000	27,953,141,100
Total R210 SPOT									16,397,858,160,000.00	4,999,347,000	27,953,141,100
Total For R210									16,397,858,160,000.00	4,999,347,000	27,953,141,100
R212 On 31/01/2022 Spot Bond			3.03000	155.68186	3.04000	155.63597			198,419,334,566,000.00	395,517,932,200	251,943,685,900
Total R212 SPOT									18,419,334,566,000.00	395,517,932,200	251,943,685,900
Total For R212									18,419,334,566,000.00	395,517,932,200	251,943,685,900
R213 On 28/02/2031 Spot Bond			9.38500	83.62298	9.41000	83.44593			240,773,741,660,500.00	345,314,197,300	516,818,422,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 SPOT									10,773,741,660,500.00	345,314,197,300	516,818,422,100
Total For R213									10,773,741,660,500.00	345,314,197,300	516,818,422,100
R214 On 28/02/2041 Spot Bond			9.86000	70.53847	9.86000	70.52002			799,221,334,806,000.00	283,896,687,100	850,948,083,600
Total R214 SPOT									19,221,334,806,000.00	283,896,687,100	350,948,083,600
Total For R214									19,221,334,806,000.00	283,896,687,100	350,948,083,600
RCG01 On 24/10/2019 Spot Bond					0.00000	101.95095			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			36,000,000,000,000.00	360,000,000	180,000,000
Total RDF14U SPOT									16,000,000,000,000.00	360,000,000	180,000,000
Total For RDF14U									16,000,000,000,000.00	360,000,000	180,000,000
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.13014			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.28493			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.44253			0.00	0	150,000,000
Total RDFB08 SPOT									0.00	0	150,000,000
Total For RDFB08									0.00	0	150,000,000
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.57347			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.25694			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.39217			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.68335			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.31958			0.00	400,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB13 SPOT										0.00	400,000,000	100,000,000
Total For RDFB13										0.00	400,000,000	100,000,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.36331				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.53304				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1: On 11/02/2022 Spot Bond					0.00000	101.02820				0.00	0	1,000,000,000
Total RDFB16 SPOT										0.00	0	1,000,000,000
Total For RDFB16										0.00	0	1,000,000,000
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.05791				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.08173				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.11463				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	94.35091				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.12102				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFC4: On 04/06/2019 Spot Bond					0.00000	100.51712				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4: On 16/10/2019 Spot Bond					0.00000	101.55790				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4: On 15/11/2019 Spot Bond					0.00000	100.91442				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4: On 28/07/2019 Spot Bond					0.00000	101.24644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB14I On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB14U SPOT										0.00	0	0
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	100.81522				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED111 On 12/03/2020 Spot Bond					0.00000	100.45986				0.00	0	0
Total RED111 SPOT										0.00	0	0
Total For RED111										0.00	0	0
RED204 On 05/01/2020 Spot Bond					0.00000	102.63464				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED205 On 05/07/2020 Spot Bond					0.00000	102.95824				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.28737				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.00793				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.73333				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	103.15431				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED602 On 09/03/2022 Spot Bond					0.00000	103.92046				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	101.13664				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	102.74396				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	101.51445				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	100.74175				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.57186				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.59785				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.23168				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.75535				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.65813				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMB10€ SPOT									0.00	0	0
Total For RMB10€									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.57500	106.90632	8.57500	106.88166		10,290,000,000,000.00	1,200,000,000	600,000,000	
Total RW21 SPOT								10,290,000,000,000.00	1,200,000,000	600,000,000	
Total For RW21								10,290,000,000,000.00	1,200,000,000	600,000,000	
RW23 On 10/12/2023 Spot Bond			9.53000	102.72049	9.53000	102.69422		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			11.01000	98.51430	11.01000	98.48530		4,073,700,000,000.00	370,000,000	185,000,000	
Total RW28 SPOT								4,073,700,000,000.00	370,000,000	185,000,000	
Total For RW28								4,073,700,000,000.00	370,000,000	185,000,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK17 On 30/07/2019 Spot Bond					0.00000	101.64012		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	102.55840		0.00	400,000,000	230,000,000	
Total SBK18 SPOT								0.00	400,000,000	230,000,000	
Total For SBK18								0.00	400,000,000	230,000,000	
SBK19 On 24/10/2019 Spot Bond					0.00000	101.59568		0.00	0	0	
Total SBK19 SPOT								0.00	0	0	
Total For SBK19								0.00	0	0	
SBK20 On 02/12/2019 Spot Bond					0.00000	101.79406		0.00	0	0	
Total SBK20 SPOT								0.00	0	0	
Total For SBK20								0.00	0	0	
SBK21 On 28/01/2020 Spot Bond					0.00000	102.82997		0.00	0	0	
Total SBK21 SPOT								0.00	0	0	
Total For SBK21								0.00	0	0	
SBK22 On 28/05/2020 Spot Bond					0.00000	103.09229		0.00	400,000,000	700,000,000	
Total SBK22 SPOT								0.00	400,000,000	700,000,000	
Total For SBK22								0.00	400,000,000	700,000,000	
SBK23 On 28/05/2022 Spot Bond			10.18000	107.45906	10.18000	107.42959		0.00	0	2,130,000,000	

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 SBK23 SPOT									0.00	0	2,130,000,000
Total For SBK23									0.00	0	2,130,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	104.05650			0.00	0	10,000,000
Total SBK24 SPOT									0.00	0	10,000,000
Total For SBK24									0.00	0	10,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.99196			0.00	220,000,000	160,000,000
Total SBK25 SPOT									0.00	220,000,000	160,000,000
Total For SBK25									0.00	220,000,000	160,000,000
SBK26 On 25/04/2021 Spot Bond			9.49000	110.25835	9.49000	110.23027			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.30346			0.00	242,000,000	121,000,000
Total SBN01 SPOT									0.00	242,000,000	121,000,000
Total For SBN01									0.00	242,000,000	121,000,000
SBS18 On 23/06/2021 Spot Bond					0.00000	101.27229			0.00	0	1,000,000,000
Total SBS18 SPOT									0.00	0	1,000,000,000
Total For SBS18									0.00	0	1,000,000,000
SBS19 On 23/06/2021 Spot Bond			8.42500	106.14495	8.42500	106.12089		1,179,500,000,000.00		140,000,000	70,000,000
Total SBS19 SPOT								1,179,500,000,000.00		140,000,000	70,000,000
Total For SBS19								1,179,500,000,000.00		140,000,000	70,000,000
SBS20 On 15/05/2026 Spot Bond			9.37500	107.12423	9.37500	107.09712			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					0.00000	104.63798			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	100.88081			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			7.60000	103.21005	7.60000	103.18882			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			8.88000	105.87091	8.88000	105.84550			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.73500	102.69108	7.73500	102.66967				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			9.48000	96.21969	9.48000	96.19507				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					0.00000	100.46175				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			9.59000	103.91246	9.59000	103.88572				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	100.18678				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			9.59000	102.37539	9.59000	102.34933				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.82965				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			8.32500	100.98177	8.32500	100.95902				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			9.22000	100.85712	9.22000	100.83200				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.16000	98.61327	10.16000	98.58628				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			8.46000	103.44290	8.46000	103.41923				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.65473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.69500	107.65224	8.69500	107.62693				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			9.27000	110.64496	9.27000	110.61727				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			9.59500	111.11887	9.59500	111.09011				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.92887				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.73500	107.38471	8.73500	107.35935				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.56816				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.59182				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.45410				0.00	4,260,000,000	3,630,000,000
Total SBS49 SPOT										0.00	4,260,000,000	3,630,000,000
Total For SBS49										0.00	4,260,000,000	3,630,000,000
SBS50 On 31/01/2022 Spot Bond			9.06000	102.41191	9.06000	102.38685				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			9.78000	9.78000	9.78000	101.44161				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	103.52870				0.00	0	620,000,000
Total SBS52 SPOT										0.00	0	620,000,000
Total For SBS52										0.00	0	620,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.29718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.75213				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.35454				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.51500	8.51500	8.51500	103.75916				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.32111				0.00	0	50,000,000
Total SBS57 SPOT										0.00	0	50,000,000
Total For SBS57										0.00	0	50,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.38178				0.00	0	480,000,000
Total SBS58 SPOT										0.00	0	480,000,000
Total For SBS58										0.00	0	480,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.76018				0.00	400,000,000	100,000,000
Total SBS59 SPOT										0.00	400,000,000	100,000,000
Total For SBS59										0.00	400,000,000	100,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	102.47112				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.29005				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					0.00000	101.30483				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.34070				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			4.13000	285.61032	4.13000	285.59508				0.00	0	40,000,000
Total SBSI11 SPOT										0.00	0	40,000,000
Total For SBSI11										0.00	0	40,000,000
SBSI14 On 07/12/2033 Spot Bond			4.49000	4.49000	4.49000	202.40954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	105.01539				0.00	0	900,000,000
Total SBT101 SPOT										0.00	0	900,000,000
Total For SBT101										0.00	0	900,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	104.71761				0.00	0	1,120,000,000
Total SBT102 SPOT										0.00	0	1,120,000,000
Total For SBT102										0.00	0	1,120,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	99.93945				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	103.63219				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	100.68198				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			9.93000	104.96346	9.93000	104.93552				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	102.63896				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	102.63911				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	102.40059				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	105.05600	10.00000	105.02900				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.74727				0.00	980,000,000	655,000,000

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 SLI4 SPOT										0.00	980,000,000	655,000,000
Total For SLI4										0.00	980,000,000	655,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.98265				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.00948				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.95751				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.98462				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.02596				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.03651				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.03860				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.04411				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.11360				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.13591				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.08505				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.10894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	103.57344				0.00	1,350,000,000	1,150,000,000
Total SNT02 SPOT										0.00	1,350,000,000	1,150,000,000
Total For SNT02										0.00	1,350,000,000	1,150,000,000
SNT03 On 12/04/2023 Spot Bond			10.13000	10.13000	10.13000	110.68909			4,052,000,000,000.00	400,000,000	400,000,000	1,750,000,000
Total SNT03 SPOT									4,052,000,000,000.00	400,000,000	400,000,000	1,750,000,000
Total For SNT03									4,052,000,000,000.00	400,000,000	400,000,000	1,750,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.40130				0.00	700,000,000	395,000,000
Total SNT04 SPOT										0.00	700,000,000	395,000,000
Total For SNT04										0.00	700,000,000	395,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.35846				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.34100				0.00	300,000,000	210,000,000
Total SPDA11 SPOT										0.00	300,000,000	210,000,000
Total For SPDA11										0.00	300,000,000	210,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.47394				0.00	400,000,000	420,000,000
Total SPDA12 SPOT										0.00	400,000,000	420,000,000
Total For SPDA12										0.00	400,000,000	420,000,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.00705				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.01106				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.82714				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.03530				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	100.41859				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	101.79936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG003 On 27/09/2023 Spot Bond					0.00000	99.99973				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG004 On 15/03/2024 Spot Bond					0.00000	100.29308				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SS050U SPOT									0.00	0	0
Total For SS050U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.44000	103.22638	8.44000	103.20294			3,376,000,000,000.00	400,000,000	100,000,000
Total SSA06 SPOT									3,376,000,000,000.00	400,000,000	100,000,000
Total For SSA06									3,376,000,000,000.00	400,000,000	100,000,000
SSN00 On 31/03/2021 Spot Bond			8.61000	96.58120	8.61000	96.55884			2,238,600,000,000.00	260,000,000	130,000,000
Total SSN004 SPOT									2,238,600,000,000.00	260,000,000	130,000,000
Total For SSN004									2,238,600,000,000.00	260,000,000	130,000,000
SSN00 On 31/03/2021 Spot Bond			8.61000	96.58120	8.61000	96.55884			15,670,200,000,000.00	1,820,000,000	910,000,000
Total SSN005 SPOT									15,670,200,000,000.00	1,820,000,000	910,000,000
Total For SSN005									15,670,200,000,000.00	1,820,000,000	910,000,000
SSN01 On 31/01/2025 Spot Bond			4.57000	4.57000	4.57000	122.98561			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			10.24000	104.13158	10.24000	104.10302			0.00	0	50,000,000
Total SSN017 SPOT									0.00	0	50,000,000
Total For SSN017									0.00	0	50,000,000
SSN02 On 28/02/2031 Spot Bond			11.28000	72.83071	11.28000	72.80899			0.00	0	50,000,000
Total SSN021 SPOT									0.00	0	50,000,000
Total For SSN021									0.00	0	50,000,000
SSN02 On 25/09/2019 Spot Bond					0.00000	100.04667			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	100.57308			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	100.22102			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	100.58281			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03 On 17/11/2020 Spot Bond					0.00000	100.93672			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03 On 01/06/2021 Spot Bond					0.00000	100.69392			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.55826				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	101.77499				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.28000	106.33264	9.28000	106.30615			7,424,000,000,000.00	800,000,000	400,000,000	
Total SSN041 SPOT									7,424,000,000,000.00	800,000,000	400,000,000	
Total For SSN041									7,424,000,000,000.00	800,000,000	400,000,000	
SSN041 On 31/01/2038 Spot Bond			4.31000	104.23897	4.31000	104.23284			0.00	0	0	
Total SSN043 SPOT									0.00	0	0	
Total For SSN043									0.00	0	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.48162			0.00	0	0	
Total SSN044 SPOT									0.00	0	0	
Total For SSN044									0.00	0	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.43228			0.00	900,000,000	450,000,000	
Total SSN046 SPOT									0.00	900,000,000	450,000,000	
Total For SSN046									0.00	900,000,000	450,000,000	
SSN046 On 05/04/2027 Spot Bond					0.00000	99.66310			0.00	0	0	
Total SSN047 SPOT									0.00	0	0	
Total For SSN047									0.00	0	0	
SSN047 On 08/12/2023 Spot Bond			4.15000	4.15000	4.15000	285.36256			0.00	0	0	
Total SSN050 SPOT									0.00	0	0	
Total For SSN050									0.00	0	0	
SSN050 On 26/09/2020 Spot Bond					0.00000	100.02061			0.00	0	0	
Total SSN051 SPOT									0.00	0	0	
Total For SSN051									0.00	0	0	
SSN051 On 26/10/2020 Spot Bond					0.00000	101.55706			0.00	300,000,000	100,000,000	
Total SSN052 SPOT									0.00	300,000,000	100,000,000	
Total For SSN052									0.00	300,000,000	100,000,000	
SSN052 On 26/10/2020 Spot Bond			7.09200	105.40957	7.09200	105.38939			0.00	0	0	
Total SSN053 SPOT									0.00	0	0	
Total For SSN053									0.00	0	0	
SSN053 On 26/10/2022 Spot Bond					0.00000	101.43065			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond					0.00000	101.25280				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond					0.00000	99.81038				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	172.18150				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061 On 31/01/2025 Spot Bond			3.95500	3.95500	3.95500	127.13140				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			4.27000	4.27000	4.27000	104.83480				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			4.06000	4.06000	4.06000	92.61950				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	172.18150				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 28/05/2023 Spot Bond					0.00000	100.67959				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	100.67158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07(On 28/02/2022 Spot Bond					0.00000	100.65184				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07(On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.29919				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.29470				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07(On 19/06/2023 Spot Bond					0.00000	100.19997				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07(On 13/07/2023 Spot Bond					0.00000	101.80058				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07(On 31/07/2021 Spot Bond					0.00000	99.63900				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08(On 16/08/2020 Spot Bond					0.00000	101.19227				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08(On 27/08/2024 Spot Bond					0.00000	100.71509				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08(On 12/09/2025 Spot Bond					0.00000	100.39211				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	101.24849			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			4.16500	4.16500	4.16500	209.47160			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN085 SPOT									0.00	0	0
Total For SSN085									0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.76000	96.32883	9.76000	96.30361		1,952,000,000,000.00	200,000,000	100,000,000	
Total SZ25 SPOT								1,952,000,000,000.00	200,000,000	100,000,000	
Total For SZ25								1,952,000,000,000.00	200,000,000	100,000,000	
T12A11 On 21/08/2019 Spot Bond					0.00000	101.11316		0.00	0	365,013,180	
Total T12A11 SPOT								0.00	0	365,013,180	
Total For T12A11								0.00	0	365,013,180	
T12A12 On 21/08/2019 Spot Bond			8.39000	101.12137	8.39000	101.09888		0.00	0	0	
Total T12A12 SPOT								0.00	0	0	
Total For T12A12								0.00	0	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.85827		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			8.29000	103.77299	8.29000	103.74970		1,658,000,000,000.00	200,000,000	100,000,000	
Total T13A12 SPOT								1,658,000,000,000.00	200,000,000	100,000,000	
Total For T13A12								1,658,000,000,000.00	200,000,000	100,000,000	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.83620		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			8.39000	103.47323	8.39000	103.44974		0.00	0	0	
Total T13A16 SPOT								0.00	0	0	
Total For T13A16								0.00	0	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.69708		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.34000	102.74479	8.34000	102.72161				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.77345				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.81970				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.83789				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.58592	8.55000	104.56174				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	100.75992				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	99.73022				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	100.80880				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.87396				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.40695				0.00	0	200,000,000
Total TFS142 SPOT										0.00	0	200,000,000
Total For TFS142										0.00	0	200,000,000
TFS144 On 20/03/2020 Spot Bond					0.00000	100.52758				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.16687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.85369				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.74140				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.26763				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.61813				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	101.36552				0.00	1,000,000,000	500,000,000
Total TFS152 SPOT										0.00	1,000,000,000	500,000,000
Total For TFS152										0.00	1,000,000,000	500,000,000
TFS153 On 06/07/2021 Spot Bond					0.00000	99.70443				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	99.73983				0.00	0	500,000,000
Total TFS154 SPOT										0.00	0	500,000,000
Total For TFS154										0.00	0	500,000,000
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.52072				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.53119				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.85193				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.15755				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.16039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.81976				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			8.34000	8.34000	8.34000	101.18630				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	100.83815				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.25000	100.93901	8.25000	100.91693				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	100.83815				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.36000	100.78476	8.36000	100.76242				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B9 On 21/08/2019 Spot Bond					0.00000	100.87951				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	100.87951				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	100.87951				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	100.87951				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond					0.00000	101.26618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C:On 21/08/2019 Spot Bond					0.00000	101.26618				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C:On 21/08/2019 Spot Bond					0.00000	100.95297				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C:On 21/08/2019 Spot Bond					0.00000	100.95205				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D:On 21/08/2019 Spot Bond					0.00000	101.25055				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D:On 21/08/2019 Spot Bond					0.00000	101.24668				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D:On 21/08/2019 Spot Bond					0.00000	101.27376				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D:On 21/08/2019 Spot Bond					0.00000	101.24507				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A:On 21/08/2020 Spot Bond					0.00000	101.03450				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			8.49000	101.96273	8.49000	101.93931				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A:On 21/08/2020 Spot Bond					0.00000	101.64411				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			8.38000	102.53883	8.38000	102.51558				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B:On 21/08/2020 Spot Bond					0.00000	100.87939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.88031				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.90693				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.86791				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.87664				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.94363				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.95097				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.95280				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.94930				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.99406				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	101.24558				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	101.24558				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	101.27295				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	101.23246				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	101.26383				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond					0.00000	101.10852				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond					0.00000	100.85074				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			8.34000	107.62374	8.34000	107.59944				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	101.07234				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	102.04691				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			8.39000	105.49884	8.39000	105.47488				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B7 On 21/11/2021 Spot Bond					0.00000	100.90668				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.34663				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.86817				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.95250				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C:On 21/11/2021 Spot Bond					0.00000	102.33273				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C:On 21/11/2021 Spot Bond					0.00000	100.92318				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	101.22664				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	101.20749				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	102.30318				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	100.81030				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	100.82878				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A:On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.39304				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	100.80479				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	100.63761				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	100.79745				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	100.80674				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.84898				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.84164				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.60977				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	100.89212				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.49423				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	100.87009				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.15847				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.11279				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.06524				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					0.00000	101.84580				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B On 18/07/2019 Spot Bond					0.00000	101.75992				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	102.64289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D-On 18/07/2019 Spot Bond					0.00000	102.77350			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.13000	8.13000	8.13000	98.68549		3,252,000,000,000.00	400,000,000	100,000,000	
Total TL20 SPOT								3,252,000,000,000.00	400,000,000	100,000,000	
Total For TL20								3,252,000,000,000.00	400,000,000	100,000,000	
TL20/R-On 22/02/2020 Spot Bond			100.00000	56.53495	100.00000	56.42770		0.00	0	0	
TL20/R-On 25/11/2020 Spot Bond			10.00000	105.05600	10.00000	105.02900		0.00	0	0	
Total TL20/R207 SPOT								0.00	0	0	
Total For TL20/R207								0.00	0	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TL21U SPOT								0.00	0	0	
Total For TL21U								0.00	0	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.54685		0.00	0	0	
Total TL22 SPOT								0.00	0	0	
Total For TL22								0.00	0	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.53834		0.00	0	0	
Total TL23 SPOT								0.00	0	0	
Total For TL23								0.00	0	0	
TL24 On 05/09/2022 Spot Bond			9.07000	100.46716	9.07000	100.44296		3,628,000,000,000.00	400,000,000	200,000,000	
Total TL24 SPOT								3,628,000,000,000.00	400,000,000	200,000,000	
Total For TL24								3,628,000,000,000.00	400,000,000	200,000,000	
TL25 On 04/09/2024 Spot Bond			9.58000	100.56990	9.58000	100.54432		0.00	0	0	
Total TL25 SPOT								0.00	0	0	
Total For TL25								0.00	0	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.85653		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					0.00000	101.75810		0.00	0	0	
Total TL27 SPOT								0.00	0	0	
Total For TL27								0.00	0	0	
TL28 On 24/04/2025 Spot Bond			10.01000	100.67378	10.01000	100.64677		16,016,000,000,000.00	1,600,000,000	800,000,000	
Total TL28 SPOT								16,016,000,000,000.00	1,600,000,000	800,000,000	
Total For TL28								16,016,000,000,000.00	1,600,000,000	800,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL29 On 24/04/2025 Spot Bond					0.00000	101.53481			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC07 On 17/09/2019 Spot Bond					0.00000	100.10038			0.00	800,000,000	8,400,000,000
Total TLC07 SPOT									0.00	800,000,000	8,400,000,000
Total For TLC07									0.00	800,000,000	8,400,000,000
TLC08 On 27/03/2020 Spot Bond					0.00000	100.10820			0.00	300,000,000	300,000,000
Total TLC08 SPOT									0.00	300,000,000	300,000,000
Total For TLC08									0.00	300,000,000	300,000,000
TN20 On 17/09/2020 Spot Bond			8.27000	103.33632	8.27000	103.31357			27,402,072,716,000.00	3,313,430,800	32,114,448,600
Total TN20 SPOT									27,402,072,716,000.00	3,313,430,800	32,114,448,600
Total For TN20									27,402,072,716,000.00	3,313,430,800	32,114,448,600
TN20/R On 17/09/2020 Spot Bond			100.00000	37.92680	100.00000	37.84332			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	28.98088	100.00000	28.91603			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			9.48000	109.05232	9.48000	109.02442			53,846,400,000,000.00	5,680,000,000	21,176,800,000
Total TN23 SPOT									53,846,400,000,000.00	5,680,000,000	21,176,800,000
Total For TN23									53,846,400,000,000.00	5,680,000,000	21,176,800,000
TN23/R On 06/11/2023 Spot Bond			100.00000	16.97093	100.00000	16.93295			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			10.44000	96.64294	10.44000	96.61579			121,425,552,000.00	11,630,800	23,189,948,600
Total TN25 SPOT									121,425,552,000.00	11,630,800	23,189,948,600
Total For TN25									121,425,552,000.00	11,630,800	23,189,948,600
TN25/R On 19/08/2025 Spot Bond			100.00000	10.82615	100.00000	10.80194			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27 On 14/11/2027 Spot Bond			10.54000	94.12523	10.54000	94.09852			0.00	0	700,000,000
Total TN27 SPOT									0.00	0	700,000,000
Total For TN27									0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.09911	100.00000	12.07203			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			11.08500	101.13836	11.08500	101.10839			0.00	0	11,880,000,000
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.50127	8.00000	123.47465			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			11.93000	95.93573	11.93000	95.90520			0.00	0	10,000,000,000
Total TN40 SPOT									0.00	0	10,000,000,000
Total For TN40									0.00	0	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	105.01187	10.75000	104.98167			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	105.05600	10.00000	105.02900			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	101.77006			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.65000	104.38186	8.65000	104.35745			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			8.64000	104.34695	8.64000	104.32270			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			8.44000	8.44000	8.44000	104.67719			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.34602			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.35470				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.39109				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.40493				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.49453				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.49453				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.98562				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.01015				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.98000	103.47548	8.98000	103.45037				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3AI On 14/11/2020 Spot Bond					0.00000	100.98007				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.00127				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.16972				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.14647				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4A On 13/04/2020 Spot Bond					0.00000	100.29571				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	100.31653				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	100.32615				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			9.28000	101.25296	9.28000	100.08041				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.36266				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
TSP22 On 19/03/2020 Spot Bond					0.00000	92.36868				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TTO011 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.61261			0.00	0	0
Total TU1A11 SPOT									0.00	0	0
Total For TU1A11									0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	103.08360			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					0.00000	103.28171			0.00	0	0
Total TU1D11 SPOT									0.00	0	0
Total For TU1D11									0.00	0	0
TUHF01 On 26/01/2020 Spot Bond					0.00000	102.57738			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					0.00000	101.60962			0.00	0	0
Total TWC289 SPOT									0.00	0	0
Total For TWC289									0.00	0	0
TWC29 On 15/04/2019 Spot Bond					0.00000	101.49918			0.00	0	0
Total TWC290 SPOT									0.00	0	0
Total For TWC290									0.00	0	0
TWC29 On 18/04/2019 Spot Bond					0.00000	101.35699			0.00	0	0
Total TWC291 SPOT									0.00	0	0
Total For TWC291									0.00	0	0
TWC29 On 24/04/2019 Spot Bond					0.00000	101.29436			0.00	0	0
Total TWC292 SPOT									0.00	0	0
Total For TWC292									0.00	0	0
TWC29 On 30/04/2019 Spot Bond					0.00000	101.16910			0.00	0	0
Total TWC293 SPOT									0.00	0	0
Total For TWC293									0.00	0	0
TWC29 On 15/05/2019 Spot Bond					0.00000	101.14014			0.00	0	0
Total TWC294 SPOT									0.00	0	0
Total For TWC294									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC29 On 29/05/2019 Spot Bond					0.00000	100.58378			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					0.00000	100.41753			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			8.81800	104.01528	8.81800	103.99090			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			10.64000	103.80334	10.64000	103.77409		2,128,000,000,000.00	200,000,000	100,000,000	
Total UG26 SPOT								2,128,000,000,000.00	200,000,000	100,000,000	
Total For UG26								2,128,000,000,000.00	200,000,000	100,000,000	
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA4U SPOT								0.00	0	0	
Total For VCJA4U								0.00	0	0	
VCJA5U On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA5U SPOT								0.00	0	0	
Total For VCJA5U								0.00	0	0	
VCJA6U On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA6U SPOT								0.00	0	0	
Total For VCJA6U								0.00	0	0	
VCJA7U On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA7U SPOT								0.00	0	0	
Total For VCJA7U								0.00	0	0	
VCJA8U On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA8U SPOT								0.00	0	0	
Total For VCJA8U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB1 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
VCJB2 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
VCJB3 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
VCJB4 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
VCJB5 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
VCJB6 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
VCJB7 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
VCJB8 On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.46173			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	99.95535			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	102.29699			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.92108			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.59257			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.42267			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.78415			0.00	860,000,000	330,000,000
Total VKE13 SPOT									0.00	860,000,000	330,000,000
Total For VKE13									0.00	860,000,000	330,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.68342			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR841U SPOT									0.00	0	0
Total For VR841U									0.00	0	0
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR842U SPOT									0.00	0	0
Total For VR842U									0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR843U SPOT									0.00	0	0
Total For VR843U									0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR844U SPOT									0.00	0	0
Total For VR844U									0.00	0	0
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR845U SPOT									0.00	0	0
Total For VR845U									0.00	0	0
VR846L 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					0.00000	102.26666			0.00	860,000,000	2,330,000,000
Total WHL01 SPOT									0.00	860,000,000	2,330,000,000
Total For WHL01									0.00	860,000,000	2,330,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	99.89081			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					0.00000	100.10576			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.40500	103.22257	7.40500	103.20189			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			7.38000	104.74753	7.38000	104.72657			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			7.86500	105.18697	7.86500	105.16456			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	27.45518	100.00000	27.39375			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			6.79000	96.68080	6.79000	96.66297			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.57e+017	583,503,921,433	274,509,511,539
Total for SPOT :									1.57e+017	583,503,921,433	274,509,511,539
Total Futures									1.57e+017	583,503,925,180	274,510,295,870
Total Options									32 219 448.00	30,600	158,890
Grand Total:									1.57e+017	583,503,955,780	274,510,454,760