



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2019

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			11.02677	75.92641	10.98288	76.18077			0.00	0	350
ES33 On 01/08/2019 Bond Future			11.13757	77.33504	11.09041	77.60377			0.00	0	0
ES33 On 07/11/2019 Bond Future			11.25298	75.15086	11.20272	75.43226			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			11.30339	77.45509	11.26457	77.71017			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.41264	78.89217	11.37091	79.16192			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.52675	76.27023	11.48223	76.55302			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			133.81914	133.81914	133.83636	133.83636			0.00	0	691
I2025 On 01/08/2019 Bond Future			134.87774	134.87774	134.91218	134.91218			0.00	0	0
I2025 On 07/11/2019 Bond Future			137.72284	137.72284	137.77065	137.77065			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			100.26502	100.26502	100.27770	100.27770			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			102.14981	102.14981	102.17543	102.17543			0.00	0	0
I2029	On	07/11/2019	Bond Future			103.19698	103.19698	103.23259	103.23259			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			102.63819	102.63819	102.65128	102.65128			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			104.56761	104.56761	104.59382	104.59382			0.00	0	0
I2033	On	07/11/2019	Bond Future			105.58957	105.58957	105.62608	105.62608			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			122.12205	122.12205	122.13748	122.13748			0.00	0	11,059
I2038	On	01/08/2019	Bond Future			122.77864	122.77864	122.80968	122.80968			0.00	0	0
I2038	On	07/11/2019	Bond Future			125.36881	125.36881	125.41179	125.41179			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			113.75910	113.75910	113.77329	113.77329			0.00	0	12,523
I2046	On	01/08/2019	Bond Future			115.89767	115.89767	115.92635	115.92635			0.00	0	0
I2046	On	07/11/2019	Bond Future			116.60210	116.60210	116.64207	116.64207			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			119.07586	119.07586	119.58127	119.58127			0.00	0	10,684
I2050	On	01/08/2019	Bond Future			119.49644	119.49644	120.02640	120.02640			0.00	0	0
I2050	On	07/11/2019	Bond Future			122.01732	122.01732	122.56949	122.56949			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			8.77245	113.38962	8.74341	113.55846		6.24	64,972,252.26	573	89,056
R186	On	01/08/2019	Bond Future			8.83291	110.19413	8.79994	110.38031		6.45	0.00	0	10
R186	On	07/11/2019	Bond Future			8.88460	112.49118	8.84797	112.69161		6.62	0.00	0	0
Total R186 Future												64,972,252.26	573	89,066
R186	On	02/05/2019	Bond Future	9.02	Call			1,943.11000	1.94311	1,807,350	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			348.59000	0.34859	381,670	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,987.39000	1.98739	1,850,510	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			311.24000	0.31124	341,040	6.50	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			1,448.91000	1.44891	1,328,830	6.36	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			542.45000	0.54245	591,210	6.36	0.00	0	8,250
R186	On	02/05/2019	Bond Future	9.25	Call			3,036.86000	3.03686	2,881,770	6.73	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			1,203.10000	1.20310	1,293,970	6.17	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			657.69000	0.65769	579,720	6.17	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.80	Put			761.65000	0.76165	826,140	6.28	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,090.36000	1.09036	986,010	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			2,076.89000	2.07689	1,937,850	6.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,855.81000	1.85581	1,722,390	6.44	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			5,674.73000	5.67473	5,507,130	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			14.39000	0.01439	15,630	7.34	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			7,115.92000	7.11592	6,947,270	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			2.49000	0.00249	2,680	7.34	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			139.30000	0.13930	153,050	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,787.62000	2.78762	2,635,660	6.67	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			1,308.28000	1.30828	1,404,540	6.15	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			586.96000	0.58696	514,380	6.15	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			1,783.12000	1.78312	1,900,190	6.07	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			354.50000	0.35450	302,730	6.07	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			375.57000	0.37557	410,990	6.44	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.30	Call			3,291.08000	3.29108	3,133,370	6.79	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			7,381.35000	7.38135	7,212,640	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			1.75000	0.00175	1,880	7.34	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			6,796.59000	6.79659	6,628,050	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			3.76000	0.00376	4,060	7.34	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			171.58000	0.17158	188,460	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			335.78000	0.33578	367,740	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,899.21000	1.89921	1,764,610	6.45	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			361.81000	0.36181	396,050	6.45	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			1,040.28000	1.04028	1,122,170	6.21	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			787.25000	0.78725	700,300	6.21	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			112.96000	0.11296	124,090	6.79	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			506.65000	0.50665	537,960	7.22	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			154.40000	0.15440	165,170	7.50	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,526.03000	4.52603	4,370,660	7.23	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			497.96000	0.49796	528,770	7.23	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			4,571.48000	4.57148	4,415,630	7.24	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			489.59000	0.48959	519,920	7.24	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			4,480.86000	4.48086	4,325,990	7.22	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			3,458.16000	3.45816	3,594,860	6.16	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			583.84000	0.58384	534,360	6.16	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			1,126.29000	1.12629	1,189,500	6.68	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,528.18000	2.52818	2,405,210	6.68	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			7,090.16000	7.09016	6,914,750	7.50	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			2,581.05000	2.58105	2,468,140	6.56	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			2,078.38000	2.07838	2,165,900	6.56	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Call			2,613.19000	2.61319	2,499,540	6.57	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			2,056.09000	2.05609	2,142,870	6.57	0.00	0	0

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R186	On	07/11/2019	Bond Future	8.96	Call			2,645.53000	2.64553	2,531,140	6.58	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			2,034.02000	2.03402	2,120,060	6.58	0.00	0	0
Total R186 Option												0.00	0	76,120
Total For R186												64,972,252.26	573	165,186
R197	On	02/05/2019	Bond Future			300.00520	300.00520	300.04433	300.04433			0.00	0	2,350
R197	On	01/08/2019	Bond Future			298.09003	298.09003	298.16744	298.16744			0.00	0	40
R197	On	07/11/2019	Bond Future			304.37827	304.37827	304.48524	304.48524			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			233.67920	233.67920	233.70865	233.70865			0.00	0	8,706
R202	On	01/08/2019	Bond Future			234.05920	234.05920	234.11858	234.11858			0.00	0	0
R202	On	07/11/2019	Bond Future			238.99638	238.99638	239.07878	239.07878			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			7.88816	100.96697	7.85893	101.06154		2.84	16,255,682.17	161	66,612
R2023	On	01/08/2019	Bond Future			7.91341	102.84018	7.87765	102.94926		2.89	0.00	0	0
R2023	On	07/11/2019	Bond Future			7.92383	101.04875	7.88145	101.16949		3.32	0.00	0	0
Total R2023 Future												16,255,682.17	161	66,612
R2023	On	02/05/2019	Bond Future	8.46	Call			1,941.02000	1.94102	1,849,180	3.42	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			18.25000	0.01825	20,980	3.42	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,879.63000	1.87963	1,788,090	3.39	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			20.10000	0.02010	23,130	3.39	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,910.30000	1.91030	1,818,610	3.40	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			19.15000	0.01915	22,030	3.40	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,271.76000	3.27176	3,170,810	3.87	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			92.94000	0.09294	101,070	3.87	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,299.56000	3.29956	3,198,460	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			91.41000	0.09141	99,390	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,243.89000	3.24389	3,143,080	3.86	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			94.40000	0.09440	102,670	3.86	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,214.51000	1.21451	1,146,670	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			905.61000	0.90561	958,510	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,232.16000	1.23216	1,163,810	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			894.86000	0.89486	947,250	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,196.99000	1.19699	1,129,660	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			916.49000	0.91649	969,900	3.31	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												16,255,682.17	161	66,612
R2030	On	02/05/2019	Bond Future			9.33514	93.16741	9.29085	93.44638		8.72	85,993,519.43	923	46,390

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R2030	On	01/08/2019	Bond Future			9.40461	90.89104	9.35671	91.18697		9.04	0.00	0	0
R2030	On	07/11/2019	Bond Future			9.46347	92.78597	9.41222	93.09668		9.40	0.00	0	0
Total R2030 Future												85,993,519.43	923	46,390
R2030	On	02/05/2019	Bond Future	10.20	Call			5,542.69000	5.54269	5,270,080	10.19	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			37.89000	0.03789	44,250	10.19	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.41	Call			1,483.05000	1.48305	1,303,010	8.91	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			735.13000	0.73513	834,060	8.91	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,405.83000	1.40583	1,230,760	8.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			782.88000	0.78288	886,780	8.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			2,727.92000	2.72792	2,957,450	8.31	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			215.85000	0.21585	166,410	8.31	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,444.18000	1.44418	1,266,610	8.90	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			758.72000	0.75872	860,120	8.90	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			6,671.02000	6.67102	6,943,840	7.97	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			143.75000	0.14375	120,640	7.97	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Call			1,507.73000	1.50773	1,374,160	8.76	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			3,157.19000	3.15719	2,955,150	9.25	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			767.25000	0.76725	835,340	9.57	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,075.59000	4.07559	3,849,740	9.54	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			1,143.71000	1.14371	1,238,870	9.24	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.15	Put			2,604.36000	2.60436	2,777,880	8.67	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,312.46000	1.31246	1,190,050	8.67	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			2,359.43000	2.35943	2,521,790	8.76	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,121.57000	4.12157	3,894,710	9.55	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			780.18000	0.78018	849,250	9.55	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			1,124.45000	1.12445	1,218,340	9.25	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	8.77	Put			4,246.61000	4.24661	4,478,310	8.15	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			515.51000	0.51551	451,280	8.15	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.92	Call			4,167.51000	4.16751	3,939,670	9.57	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			2,194.23000	2.19423	2,348,690	8.82	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			1,655.26000	1.65526	1,513,790	8.82	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.68	Call			3,116.35000	3.11635	2,915,580	9.24	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			793.13000	0.79313	863,210	9.54	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			4,775.33000	4.77533	5,019,510	8.07	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			388.18000	0.38818	336,430	8.07	0.00	0	5,400
R2030	On	07/11/2019	Bond Future	9.48	Put			2,539.95000	2.53995	2,680,100	9.38	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			2,984.62000	2.98462	2,812,970	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			2,513.62000	2.51362	2,652,680	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			2,917.00000	2.91700	2,747,540	9.37	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			2,566.80000	2.56680	2,708,050	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			2,950.57000	2.95057	2,780,010	9.38	0.00	0	0
Total R2030 Option												0.00	0	43,650
Total For R2030												85,993,519.43	923	90,040
R2032	On	02/05/2019	Bond Future			9.56391	91.19736	9.52468	91.46565		9.89	12,311,643.60	135	42,602
R2032	On	01/08/2019	Bond Future			9.63084	92.88936	9.58853	93.17418		9.82	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.69496	90.66275	9.64976	90.96204		10.72	0.00	0	0
Total R2032 Future												12,311,643.60	135	42,602
R2032	On	02/05/2019	Bond Future	9.62	Call			1,533.87000	1.53387	1,363,970	10.06	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			883.89000	0.88389	982,280	10.06	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,575.14000	1.57514	1,402,890	10.08	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			857.35000	0.85735	953,390	10.08	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,493.04000	1.49304	1,325,510	10.05	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			910.95000	0.91095	1,011,710	10.05	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,306.51000	4.30651	4,091,860	10.31	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			945.77000	0.94577	1,015,940	10.31	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,355.61000	4.35561	4,140,000	10.32	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			930.92000	0.93092	1,000,130	10.32	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,257.74000	4.25774	4,044,080	10.29	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			961.02000	0.96102	1,032,180	10.29	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,253.07000	3.25307	3,087,810	10.68	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			2,854.50000	2.85450	2,988,530	10.68	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,288.97000	3.28897	3,122,690	10.69	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,824.47000	2.82447	2,957,480	10.69	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,217.36000	3.21736	3,053,140	10.67	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,884.78000	2.88478	3,019,850	10.67	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												12,311,643.60	135	42,602
R2035	On	02/05/2019	Bond Future			9.76388	94.52740	9.71956	94.86311		10.63	175,442,854.40	1,856	80,715
R2035	On	01/08/2019	Bond Future			9.83090	96.28114	9.78350	96.63512		10.57	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.89857	93.78191	9.84828	94.15204		11.61	0.00	0	0
Total R2035 Future												175,442,854.40	1,856	80,715
R2035	On	02/05/2019	Bond Future	9.74	Call			1,374.08000	1.37408	1,187,370	10.62	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			1,219.03000	1.21903	1,368,030	10.62	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,415.04000	1.41504	1,225,170	10.63	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			1,184.27000	1.18427	1,330,110	10.63	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,333.78000	1.33378	1,150,240	10.60	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			1,254.54000	1.25454	1,406,710	10.60	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,506.66000	4.50666	4,251,120	11.34	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			1,249.99000	1.24999	1,348,430	11.34	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,558.99000	4.55899	4,302,180	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			1,231.34000	1.23134	1,328,510	11.36	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,454.52000	4.45452	4,200,260	11.32	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			1,268.92000	1.26892	1,368,640	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			3,317.04000	3.31704	3,488,390	11.48	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,516.26000	3.51626	3,316,200	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			3,282.55000	3.28255	3,452,620	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,555.56000	3.55556	3,354,220	11.50	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			3,248.35000	3.24835	3,417,140	11.50	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,477.17000	3.47717	3,278,390	11.48	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												175,442,854.40	1,856	80,715
R2037	On	02/05/2019	Bond Future			9.84058	91.08541	9.79120	91.46199		11.18	0.00	0	52,038
R2037	On	01/08/2019	Bond Future			9.91130	88.52011	9.85877	88.91520		11.66	0.00	0	0
R2037	On	07/11/2019	Bond Future			9.97379	90.36573	9.91836	90.77745		12.23	0.00	0	0
Total R2037 Future												0.00	0	52,038
R2037	On	02/05/2019	Bond Future	9.79	Put			1,328.61000	1.32861	1,505,740	11.25	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,359.26000	1.35926	1,156,280	11.26	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			1,291.97000	1.29197	1,465,570	11.26	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,399.86000	1.39986	1,193,360	11.28	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			1,256.20000	1.25620	1,426,280	11.28	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,319.43000	1.31943	1,119,980	11.25	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,454.77000	4.45477	4,170,140	12.13	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			1,217.81000	1.21781	1,328,270	12.13	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,507.42000	4.50742	4,221,340	12.16	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			1,199.20000	1.19920	1,308,210	12.16	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,402.31000	4.40231	4,119,140	12.11	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			1,236.69000	1.23669	1,348,610	12.11	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,630.57000	3.63057	3,407,240	12.19	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			3,321.01000	3.32101	3,509,400	12.19	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,670.50000	3.67050	3,445,760	12.20	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			3,286.84000	3.28684	3,473,820	12.20	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,591.13000	3.59113	3,369,200	12.18	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			3,355.76000	3.35576	3,545,550	12.18	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	52,038
R2040	On	02/05/2019	Bond Future			9.94576	94.12117	9.90652	94.44132		11.57	0.00	0	23,819
R2040	On	01/08/2019	Bond Future			10.01697	91.36191	9.97498	91.69992		12.09	0.00	0	0
R2040	On	07/11/2019	Bond Future			10.08031	93.26672	10.03584	93.62044		12.70	0.00	0	0
Total R2040 Future												0.00	0	23,819
R2040	On	02/05/2019	Bond Future	9.60	Call			424.71000	0.42471	344,700	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			1,413.77000	1.41377	1,561,100	11.41	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,278.12000	1.27812	1,111,510	11.37	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			1,495.51000	1.49551	1,649,050	11.37	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			550.64000	0.55064	619,090	11.91	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			2,902.53000	2.90253	2,650,830	11.91	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			2,988.19000	2.98819	3,228,330	10.81	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			1,318.96000	1.31896	1,149,240	11.39	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			1,454.28000	1.45428	1,604,710	11.39	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			1,360.40000	1.36040	1,187,580	11.41	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			4,548.58000	4.54858	4,308,970	12.73	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			1,446.18000	1.44618	1,544,580	12.73	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,603.46000	4.60346	4,362,590	12.75	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			1,424.73000	1.42473	1,521,870	12.75	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,494.09000	4.49409	4,255,750	12.71	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			1,468.14000	1.46814	1,567,810	12.71	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			3,772.83000	3.77283	3,937,720	12.73	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			3,767.74000	3.76774	3,577,700	12.74	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			3,734.55000	3.73455	3,898,230	12.74	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			3,809.46000	3.80946	3,618,220	12.75	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			3,696.59000	3.69659	3,859,070	12.75	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			3,726.22000	3.72622	3,537,390	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			9.92399	91.54200	9.88976	91.82796		12.12	0.00	0	38,103
R2044	On	01/08/2019	Bond Future			9.99096	88.86002	9.95425	89.16288		12.67	0.00	0	0
R2044	On	07/11/2019	Bond Future			10.05024	90.71273	10.01133	91.03029		13.32	0.00	0	0
Total R2044 Future												0.00	0	38,103
R2044	On	02/05/2019	Bond Future	9.91	Call			1,499.16000	1.49916	1,334,460	11.97	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			1,329.89000	1.32989	1,451,150	11.97	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			1,544.22000	1.54422	1,376,810	11.98	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			1,291.52000	1.29152	1,410,070	11.98	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			1,454.82000	1.45482	1,292,850	11.95	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			1,369.12000	1.36912	1,493,110	11.95	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			5,851.32000	5.85132	6,085,840	11.33	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			4,858.51000	4.85851	4,637,340	13.38	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			1,372.28000	1.37228	1,453,970	13.38	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			4,915.04000	4.91504	4,692,790	13.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			1,351.53000	1.35153	1,432,140	13.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			4,801.98000	4.80198	4,581,890	13.36	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			697.73000	0.69773	629,390	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			3,054.24000	3.05424	3,208,180	12.45	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,268.65000	2.26865	2,119,730	12.45	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			5,667.42000	5.66742	5,432,190	13.70	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			1,393.16000	1.39316	1,475,930	13.36	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			1,109.87000	1.10987	1,177,500	13.70	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			4,026.40000	4.02640	3,849,390	13.39	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			3,629.49000	3.62949	3,770,040	13.39	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,069.89000	4.06989	3,891,810	13.40	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			3,591.79000	3.59179	3,731,270	13.40	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			3,982.83000	3.98283	3,806,900	13.38	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			3,667.23000	3.66723	3,808,860	13.38	0.00	0	0
Total R2044 Option												0.00	0	300
Total For R2044												0.00	0	38,403
R2048	On	02/05/2019	Bond Future			9.89077	90.77286	9.85646	91.06840		12.51	0.00	0	103,755
R2048	On	01/08/2019	Bond Future			9.95041	92.45690	9.91372	92.76943		12.48	0.00	0	100
R2048	On	07/11/2019	Bond Future			10.01041	89.94143	9.97154	90.26891		13.80	0.00	0	0
Total R2048 Future												0.00	0	103,855
R2048	On	02/05/2019	Bond Future	9.90	Call			1,637.91000	1.63791	1,461,340	12.33	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			1,263.15000	1.26315	1,382,120	12.33	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			1,686.10000	1.68610	1,506,740	12.35	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			1,225.66000	1.22566	1,341,840	12.35	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			1,590.44000	1.59044	1,416,670	12.32	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			1,301.51000	1.30151	1,423,280	12.32	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			4,921.43000	4.92143	4,693,920	13.08	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			1,405.47000	1.40547	1,490,490	13.08	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			4,979.57000	4.97957	4,750,930	13.10	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			1,384.08000	1.38408	1,467,970	13.10	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,037.90000	5.03790	4,808,140	13.12	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			1,363.00000	1.36300	1,445,770	13.12	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,122.53000	4.12253	3,939,830	13.82	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			3,714.58000	3.71458	3,859,360	13.82	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			4,167.51000	4.16751	3,983,690	13.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			3,675.79000	3.67579	3,819,450	13.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			4,077.76000	4.07776	3,896,170	13.81	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			3,753.73000	3.75373	3,899,620	13.81	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	103,855
R207	On	02/05/2019	Bond Future			6.44734	102.76331	6.43951	102.76856		0.17	15,517,259.81	151	6,013
R207	On	01/08/2019	Bond Future			5.79035	101.02861	5.74857	101.04687		0.15	0.00	0	50
R207	On	07/11/2019	Bond Future			2.71183	103.13459	2.55552	103.16274		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												15,517,259.81	151	6,063
R207	On	02/05/2019	Bond Future	7.62	Call			785.89000	0.78589	780,640	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			792.50000	0.79250	787,250	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			779.27000	0.77927	774,020	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			691.25000	0.69125	673,000	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.04000	0.00004	0,050	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			695.56000	0.69556	677,310	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.04000	0.00004	0,050	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			686.93000	0.68693	668,680	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.04000	0.00004	0,050	0.36	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			5.87000	0.00587	2,820	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			93.37000	0.09337	118,470	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			6.12000	0.00612	2,960	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			91.82000	0.09182	116,810	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			5.61000	0.00561	2,690	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			94.92000	0.09492	120,150	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												15,517,259.81	151	6,063
R208	On	02/05/2019	Bond Future			6.96998	100.28807	6.99321	100.24749		0.85	121,348,564.70	1,210	15,704
R208	On	01/08/2019	Bond Future			6.88024	102.14868	6.89892	102.12001		0.90	0.00	0	0
R208	On	07/11/2019	Bond Future			6.68179	100.87177	6.69703	100.85192		1.07	0.00	0	0
Total R208 Future												121,348,564.70	1,210	15,704
R208	On	02/05/2019	Bond Future	8.04	Call			1,806.33000	1.80633	1,846,910	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			1,772.22000	1.77222	1,812,800	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			1,789.28000	1.78928	1,829,860	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			11.49000	0.01149	10,430	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,921.20000	1.92120	1,948,840	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			11.05000	0.01105	10,020	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,935.72000	1.93572	1,963,400	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			10.62000	0.01062	9,630	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,906.69000	1.90669	1,934,300	1.67	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			440.73000	0.44073	451,590	1.10	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			267.83000	0.26783	258,840	1.10	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			449.18000	0.44918	460,160	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			263.30000	0.26330	254,430	1.10	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			432.02000	0.43202	442,770	1.09	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			272.11000	0.27211	263,010	1.09	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												121,348,564.70	1,210	15,704
R209	On	02/05/2019	Bond Future			9.70584	72.19117	9.66145	72.47856		12.01	0.00	0	101,926
R209	On	01/08/2019	Bond Future			9.76545	73.53051	9.71830	73.83244		12.00	0.00	0	0
R209	On	07/11/2019	Bond Future			9.82260	71.90955	9.77287	72.22451		13.13	0.00	0	0
Total R209 Future												0.00	0	101,926
R209	On	02/05/2019	Bond Future	10.50	Call			5,214.98000	5.21498	4,937,190	13.64	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			59.50000	0.05950	69,100	13.64	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			6,385.87000	6.38587	6,102,530	14.09	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			25.24000	0.02524	29,290	14.09	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			446.63000	0.44663	511,110	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,285.01000	2.28501	2,062,100	12.35	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,170.71000	1.17071	1,011,140	11.90	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			1,050.41000	1.05041	1,178,230	11.90	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			2,405.14000	2.40514	2,622,470	11.32	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			340.57000	0.34057	270,510	11.32	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,205.48000	1.20548	1,043,210	11.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			1,020.45000	1.02045	1,145,570	11.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,240.71000	1.24071	1,075,760	11.93	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			991.04000	0.99104	1,113,480	11.93	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			5,227.22000	5.22722	4,981,550	13.38	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			685.60000	0.68560	741,860	13.38	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			3,787.82000	3.78782	3,570,960	12.68	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,091.42000	1.09142	1,176,490	12.68	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			3,687.56000	3.68756	3,894,520	11.28	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,058.89000	1.05889	1,141,790	12.72	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			925.67000	0.92567	830,700	11.28	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			1,855.60000	1.85560	1,985,650	12.07	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,377.60000	2.37760	2,205,720	12.07	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			3,832.12000	3.83212	3,614,170	12.70	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,075.04000	1.07504	1,159,020	12.70	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,876.58000	3.87658	3,657,550	12.72	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,080.41000	3.08041	2,909,570	13.20	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,908.33000	2.90833	3,052,450	13.20	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,114.36000	3.11436	2,942,450	13.21	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,879.01000	2.87901	3,022,060	13.21	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,148.70000	3.14870	2,975,730	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			2,850.16000	2.85016	2,992,150	13.22	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												0.00	0	138,446
R210	On	02/05/2019	Bond Future			184.79830	184.79830	184.89490	184.89490			0.00	0	1,628
R210	On	01/08/2019	Bond Future			188.27215	188.27215	188.39385	188.39385			0.00	0	0
R210	On	07/11/2019	Bond Future			189.60543	189.60543	189.74725	189.74725			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			156.89450	156.89450	156.93645	156.93645			0.00	0	7,946
R212	On	01/08/2019	Bond Future			157.62386	157.62386	157.68637	157.68637			0.00	0	0
R212	On	07/11/2019	Bond Future			160.94894	160.94894	161.02754	161.02754			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			9.45210	84.04411	9.41281	84.28775		9.64	8,740,587.44	104	29,177
R213	On	01/08/2019	Bond Future			9.51466	85.60336	9.47226	85.86216		9.61	0.00	0	0
R213	On	07/11/2019	Bond Future			9.57722	83.83354	9.53192	84.10547		10.44	0.00	0	0
Total R213 Future												8,740,587.44	104	29,177
R213	On	02/05/2019	Bond Future	9.49	Call			1,297.98000	1.29798	1,147,730	9.63	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			820.23000	0.82023	913,620	9.63	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,334.34000	1.33434	1,181,860	9.64	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			794.97000	0.79497	886,130	9.64	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,262.14000	1.26214	1,114,150	9.62	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			846.08000	0.84608	941,730	9.62	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			3,956.11000	3.95611	3,761,000	10.27	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			869.02000	0.86902	932,710	10.27	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			4,000.60000	4.00060	3,804,610	10.29	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			855.42000	0.85542	918,230	10.29	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			3,911.94000	3.91194	3,717,710	10.26	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			883.00000	0.88300	947,570	10.26	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			2,963.23000	2.96323	2,813,330	10.55	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			2,614.79000	2.61479	2,736,820	10.55	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			2,996.58000	2.99658	2,845,750	10.56	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			2,588.35000	2.58835	2,709,450	10.56	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			2,929.78000	2.92978	2,780,820	10.54	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			2,641.20000	2.64120	2,764,170	10.54	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												8,740,587.44	104	29,177
R214	On	02/05/2019	Bond Future			9.91110	70.93740	9.87175	71.20121		12.90	3,972,494.40	56	21,077
R214	On	01/08/2019	Bond Future			9.97149	72.25349	9.92963	72.53121		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			10.03238	70.45928	9.98821	70.74934		14.14	0.00	0	0
Total R214 Future												3,972,494.40	56	21,077
R214	On	02/05/2019	Bond Future	9.86	Call			1,121.22000	1.12122	979,570	12.65	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			1,200.30000	1.20030	1,322,460	12.65	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,155.47000	1.15547	1,011,320	12.67	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			1,167.24000	1.16724	1,286,900	12.67	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,087.45000	1.08745	948,310	12.64	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			1,233.95000	1.23395	1,358,620	12.64	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,795.97000	3.79597	3,598,820	13.46	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			1,210.46000	1.21046	1,291,030	13.46	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,840.92000	3.84092	3,642,760	13.48	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			1,192.81000	1.19281	1,272,370	13.48	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,751.33000	3.75133	3,555,200	13.44	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			1,228.51000	1.22851	1,310,100	13.44	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,217.41000	3.21741	3,059,040	14.15	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			3,074.08000	3.07408	3,205,770	14.15	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,252.23000	3.25223	3,092,890	14.17	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			3,043.28000	3.04328	3,174,000	14.17	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,182.99000	3.18299	3,025,590	14.14	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			3,105.37000	3.10537	3,238,030	14.14	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												3,972,494.40	56	21,077
Total for Bond												504,554,858.21	5,169	946,043
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			647.44000	647.44000	649.25000	649.25000			0.00	0	448
GOVI On 01/08/2019 GOVI			659.45200	659.45200	661.37500	661.37500			0.00	0	0
GOVI On 07/11/2019 GOVI			673.19100	673.19100	675.21600	675.21600			0.00	0	0
Total GOVI Future									0.00	0	448
GOVI On 02/05/2019 GOVI	647.86	Call			13,900.00000	1.39000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			0.00000	0.00000	4,200,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			13,800.00000	1.38000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			0.00000	0.00000	4,300,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			13,700.00000	1.37000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	4,400,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			226,950.00000	22.69500	207,720,000		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			226,850.00000	22.68500	207,620,000		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			227,050.00000	22.70500	207,820,000		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			23,060.00000	2.30600	2,810,000		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			22,960.00000	2.29600	2,710,000		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			23,160.00000	2.31600	2,910,000		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			628.63500	628.63500	629.22600	629.22600			0.00	0	0
AL37 On 01/08/2019 Index Future			640.29800	640.29800	640.97700	640.97700			0.00	0	0
AL37 On 07/11/2019 Index Future			653.63800	653.63800	654.39100	654.39100			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			724.17000	724.17000	725.70700	725.70700			0.00	0	0
AL7T On 01/08/2019 Index Future			737.60500	737.60500	739.26000	739.26000			0.00	0	0
AL7T On 07/11/2019 Index Future			752.97200	752.97200	754.73100	754.73100			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			654.09600	654.09600	655.84100	655.84100			0.00	0	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			666.23100	666.23100	668.08900	668.08900			0.00	0	20
ALBI	On	07/11/2019	Index Future			680.11200	680.11200	682.07000	682.07000			0.00	0	0
Total ALBI Future												0.00	0	920
Total For ALBI												0.00	0	920
IGOV	On	02/05/2019	Index Future			256.13400	256.13400	256.30200	256.30200			0.00	0	733
IGOV	On	01/08/2019	Index Future			260.94900	260.94900	261.15100	261.15100			0.00	0	0
IGOV	On	07/11/2019	Index Future			266.45200	266.45200	266.68200	266.68200			0.00	0	0
Total IGOV Future												0.00	0	733
Total For IGOV												0.00	0	733
Total for Index												0.00	0	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			96.53000	96.53000	96.50000	96.50000			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 :												504,554,858.21	5,169	948,195
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	101.05231			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			8.81500	105.53239	8.81500	105.50739			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	104.66300	10.00000	104.63500			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	103.85896	10.84000	103.82868				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	100.74731	11.37000	100.71705				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	100.81399	11.81000	100.78256				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	33.08378	100.00000	33.00975				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	25.38165	100.00000	25.32486				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	105.08400	10.00000	105.05600			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	274.93202			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	100.98706			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	100.35257			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	101.38346			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	101.77647			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	101.54956				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	102.33787				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	101.73447				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	102.33272				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	100.92094				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	101.82049				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.02211				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	101.99274				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	102.13987				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	103.18216				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	101.81140				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	101.69800				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	103.76192			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	100.64159			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	100.66052			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	101.15829			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	100.99841			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	100.93722			0.00	0	50,000,000
Total ABFN31 SPOT									0.00	0	50,000,000
Total For ABFN31									0.00	0	50,000,000
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.96496			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	100.97046			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	101.12723			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	101.15115			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	101.16561			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	101.19620			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	101.90548				0.00	784,000,000	592,000,000
Total ABK10 SPOT										0.00	784,000,000	592,000,000
Total For ABK10										0.00	784,000,000	592,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	101.04464				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	98.52317				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	100.61305				0.00	0	400,000,000
Total ABK6 SPOT										0.00	0	400,000,000
Total For ABK6										0.00	0	400,000,000
ABK7 On 03/06/2019 Spot Bond					0.00000	100.42441				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	99.95140				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	100.94791				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			6.49000	6.49000	6.49000	144.91942		33,488,401,012,440.00		5,160,000,156	2,660,000,078	
Total ABKI02 SPOT								33,488,401,012,440.00		5,160,000,156	2,660,000,078	
Total For ABKI02								33,488,401,012,440.00		5,160,000,156	2,660,000,078	
ABKI02 On 05/06/2020 Spot Bond			100.00000	48.82278	100.00000	48.71701		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			6.83000	6.83000	6.83000	127.47290		3,005,200,000,000.00		440,000,000	440,000,000	
Total ABKI03 SPOT								3,005,200,000,000.00		440,000,000	440,000,000	
Total For ABKI03								3,005,200,000,000.00		440,000,000	440,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	19.80985	100.00000	19.76693		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	117.10409		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	8.92921	100.00000	8.91007				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	90.75354				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	198.04596	4.38000	198.03407				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	126.11257				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.02000	4.02000	4.02000	173.00474				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			3.88000	3.88000	3.88000	216.64482				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			9.45500	9.45500	9.45500	95.09500				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			10.12000	10.12000	10.12000	104.77078				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.19000	8.19000	8.19000	97.32791				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			10.66500	10.66500	10.66500	101.90970				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			8.21500	106.65479	8.21500	106.63120				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			8.01000	104.75801	8.01000	104.73529				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	103.49638	9.20000	103.47067				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			8.89500	105.67732	8.89500	105.65192				0.00	0	210,000,000
Total ABS13 SPOT										0.00	0	210,000,000
Total For ABS13										0.00	0	210,000,000
ABS14 On 11/11/2020 Spot Bond			8.02500	105.42872	8.02500	105.40581				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			8.65500	107.09043	8.65500	107.06537				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			9.40500	108.73814	9.40500	108.71053				0.00	0	515,000,000
Total ABS16 SPOT										0.00	0	515,000,000
Total For ABS16										0.00	0	515,000,000
ABS17 On 11/11/2027 Spot Bond			9.71500	109.32037	9.71500	109.29174				0.00	0	1,820,000,000
Total ABS17 SPOT										0.00	0	1,820,000,000
Total For ABS17										0.00	0	1,820,000,000
ABS18 On 26/09/2023 Spot Bond			9.30500	102.00672	9.30500	101.98151				0.00	0	380,000,000
Total ABS18 SPOT										0.00	0	380,000,000
Total For ABS18										0.00	0	380,000,000
ABS6 On 01/06/2020 Spot Bond			8.31000	102.51833	8.31000	102.49540				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			9.77500	95.34526	9.77500	95.32053				0.00	0	4,450,000,000
Total ABS7 SPOT										0.00	0	4,450,000,000
Total For ABS7										0.00	0	4,450,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.37276	100.00000	9.35213				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.97000	3.97000	3.97000	287.47730				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			3.53000	153.59990	3.53000	153.59412				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
ACL08L On 25/11/2020 Spot Bond			10.00000	105.08400	10.00000	105.05600			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL09L On 20/12/2025 Spot Bond					0.00000	89.59604			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09L On 20/12/2025 Spot Bond					0.00000	88.68808			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL10L On 20/12/2019 Spot Bond			8.16000	8.16000	8.16000	101.50365			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL12L 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
ACL12L 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
ACL12L On 20/09/2021 Spot Bond					0.00000	100.20569			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL14L On 25/11/2020 Spot Bond			10.00000	105.08400	10.00000	105.05600			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL14L On 20/12/2021 Spot Bond					0.00000	100.20635			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			8.79500	8.79500	8.79500	102.81889				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	100.20591				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	100.19520				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	100.42152				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	100.20462				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	100.78588				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	100.20984				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	100.21058				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	100.21058				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	100.21422				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	100.21422				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	96.36754				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	100.20379				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	101.15551				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	101.50341				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	100.20292				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	100.19972				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	101.02697				0.00	0	100,000,000
Total AECI01 SPOT										0.00	0	100,000,000
Total For AECI01										0.00	0	100,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	101.33330				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	100.84001				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	100.84474				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	100.74345				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	102.69013			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	101.67386			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	101.33492			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	101.50745			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	101.67288			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	101.64581			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	102.11579			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	102.02184			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	102.79142			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	102.51007			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	101.48303			0.00	0	100,000,000
Total AHF5A1 SPOT									0.00	0	100,000,000
Total For AHF5A1									0.00	0	100,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.85803			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			10.05500	100.28861	10.05500	100.26144				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	100.88640				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	100.92420				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	101.18820				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		500,000,000,000,000.00		25,000,000,000	12,500,000,000	
Total AHY2U SPOT								10,000,000,000,000.00		25,000,000,000	12,500,000,000	
Total For AHY2U								10,000,000,000,000.00		25,000,000,000	12,500,000,000	
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			9.46500	112.16047	9.46500	112.13198				0.00	0	930,000,000
Total AIR02 SPOT										0.00	0	930,000,000
Total For AIR02										0.00	0	930,000,000
AIR04 On 29/05/2024 Spot Bond			9.14500	103.46807	9.14500	103.44250				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			10.94500	97.27735	10.94500	97.24872				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	176.57655	4.33000	176.56618			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.50737			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	101.71750			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	100.77700			0.00	0	100,000,000
Total APF05 SPOT									0.00	0	100,000,000
Total For APF05									0.00	0	100,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	101.43666			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	100.01685			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	101.56187			0.00	0	100,000,000
Total APF08 SPOT									0.00	0	100,000,000
Total For APF08									0.00	0	100,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	101.60145			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			4.13000	234.96433	4.13000	234.95179			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	100.31660			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	99.69145				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03(On 07/12/2033 Spot Bond			4.14500	210.33199	4.14500	210.32069				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	101.67402				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	101.51152				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	101.43753				0.00	400,000,000	100,000,000
Total ASN061 SPOT										0.00	400,000,000	100,000,000
Total For ASN061										0.00	400,000,000	100,000,000
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	101.21104				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	100.22909				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	100.19709				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	101.25762				0.00	1,300,000	23,200,000
Total ASN083 SPOT										0.00	1,300,000	23,200,000
Total For ASN083										0.00	1,300,000	23,200,000
ASN08(On 03/09/2020 Spot Bond					0.00000	100.67252				0.00	40,000,000	20,000,000
Total ASN084 SPOT										0.00	40,000,000	20,000,000
Total For ASN084										0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08: On 01/10/2020 Spot Bond					0.00000	114.38165				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	101.66361				0.00	400,000,000	100,000,000
Total ASN092 SPOT										0.00	400,000,000	100,000,000
Total For ASN092										0.00	400,000,000	100,000,000
ASN09: On 10/11/2020 Spot Bond					0.00000	101.13765				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	86.12166				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	100.61461				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	100.53147				0.00	40,000,000	10,000,000
Total ASN113 SPOT										0.00	40,000,000	10,000,000
Total For ASN113										0.00	40,000,000	10,000,000
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	100.25646				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	100.25434				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			4.26000	150.61496	4.26000	150.60630				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	101.72671				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	82.00650				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	96.87159				0.00	40,000,000	10,000,000
Total ASN146 SPOT										0.00	40,000,000	10,000,000
Total For ASN146										0.00	40,000,000	10,000,000
ASN14(On 04/05/2021 Spot Bond					0.00000	101.34083				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			4.30500	150.43326	4.30500	150.42443				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	119.38094				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	100.62759				0.00	40,000,000	10,000,000
Total ASN152 SPOT										0.00	40,000,000	10,000,000
Total For ASN152										0.00	40,000,000	10,000,000
ASN15(On 31/03/2028 Spot Bond			4.92000	161.24915	4.92000	161.23712				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	101.23969				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	100.93643				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	101.09294				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	100.58884				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	100.22535				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	100.38975				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	99.90303				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.43000	102.46458	4.43000	102.45822				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	100.19295				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	100.19470				0.00	0	500,000,000
Total ASN203 SPOT										0.00	0	500,000,000
Total For ASN203										0.00	0	500,000,000
ASN20: On 20/06/2022 Spot Bond					0.00000	100.20682				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	100.90746				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	100.98632				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	100.67615				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	100.68488				0.00	0	300,000,000
Total ASN214 SPOT										0.00	0	300,000,000
Total For ASN214										0.00	0	300,000,000
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.67707				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	100.68970				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	100.67178				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	100.22492				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	100.19402				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	101.07597				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	101.03158				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	100.92311				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	100.88451				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	100.38862				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	100.01615				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	100.20251				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	100.23760				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	102.74115				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	100.31241				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	101.25058				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	99.97880				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	91.60220				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	90.41680				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	101.34782				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			8.21500	105.05055	8.21500	105.02732			3,286,000,000,000.00	400,000,000	1,100,000,000	
Total BAW19 SPOT									3,286,000,000,000.00	400,000,000	1,100,000,000	
Total For BAW19									3,286,000,000,000.00	400,000,000	1,100,000,000	
BAW21 On 24/03/2022 Spot Bond			8.46500	102.27426	8.46500	102.25122			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	100.11074	9.30000	100.08601			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	101.62493			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	100.58049			0.00	0	500,000,000	
Total BAW24 SPOT									0.00	0	500,000,000	
Total For BAW24									0.00	0	500,000,000	
BAW25 On 08/05/2020 Spot Bond					0.00000	101.87254			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	101.80141				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	100.84276				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	100.54429				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	99.88164				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	99.86593				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	99.88377				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	100.23873				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	103.65787				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	101.61836				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			11.78500	106.75527	11.78500	106.72150				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			11.81500	11.81500	11.81500	103.60232			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	99.87263			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	99.87993			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	101.05521			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	99.87886			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	100.92111			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	99.88003			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			11.59500	11.59500	11.59500	98.56107			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	99.88700			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	100.96956			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	99.88700			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	99.84716			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	103.92881				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	99.84201				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	99.86309				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	99.85958				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	99.85958				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	99.85958				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	100.59041			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	101.74029			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	101.02821			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	101.05246			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	100.46729			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	100.00947			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			8.73500	8.73500	8.73500	206.62673			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			8.73500	8.73500	8.73500	207.23618			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			9.12000	9.12000	9.12000	97.50600			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	11.70868	100.00000	11.68262			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	101.30116			0.00	0	0
Total BDX211 SPOT									0.00	0	0
Total For BDX211									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL01 On 19/11/2019 Spot Bond					0.00000	102.03112			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.82000	105.09669	8.82000	105.07164			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	103.09603			0.00	800,000,000	400,000,000
Total BGL03 SPOT									0.00	800,000,000	400,000,000
Total For BGL03									0.00	800,000,000	400,000,000
BGL04 On 05/02/2020 Spot Bond			8.56000	102.62778	8.56000	102.60402			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			10.31500	102.12088	10.31500	102.09298			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	102.84407			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			10.71500	103.89073	10.71500	103.86126			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	100.71084			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			10.01500	101.88558	10.01500	101.85809			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	101.56415			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			10.79500	107.92126	10.79500	107.88993			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	105.99752			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			9.44500	106.00160	9.44500	105.97458			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	104.55019			0.00	410,000,000	410,000,000
Total BGL14 SPOT									0.00	410,000,000	410,000,000
Total For BGL14									0.00	410,000,000	410,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	102.92352			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.93966			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	104.12491			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	102.18613			0.00	0	100,000,000
Total BGL18 SPOT									0.00	0	100,000,000
Total For BGL18									0.00	0	100,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	103.54579			0.00	0	210,000,000
Total BGL19 SPOT									0.00	0	210,000,000
Total For BGL19									0.00	0	210,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	105.24334			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.07957			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			7.75000	102.40534	7.75000	102.38402			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	100.11099			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	99.90785			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	101.09246				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	100.97051				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			8.88500	106.19988	8.88500	106.17438				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	101.52640				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	102.63400				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	100.14332				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	100.78599				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	100.13773				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	101.41987				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	101.48255				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	101.72331				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	102.06991				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	101.36011				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	100.13212				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	100.02372				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.02325				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	101.41475				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	101.17421				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	101.95730				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			9.66500	101.57617	9.66500	101.55029		13,917,600,000,000.00		1,440,000,000	720,000,000	
Total CBL18 SPOT								13,917,600,000,000.00		1,440,000,000	720,000,000	
Total For CBL18								13,917,600,000,000.00		1,440,000,000	720,000,000	
CBL20 On 14/12/2019 Spot Bond					0.00000	102.73456				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			9.11500	102.70911	9.11500	102.68382				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	101.39752				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	101.37475				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			9.41500	107.53714	9.41500	107.50982				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	101.81976			0.00	0	200,000,000
Total CBL27 SPOT									0.00	0	200,000,000
Total For CBL27									0.00	0	200,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	100.84201			0.00	0	100,000,000
Total CBL28 SPOT									0.00	0	100,000,000
Total For CBL28									0.00	0	100,000,000
CCT01 On 23/06/2023 Spot Bond			10.09000	111.65755	10.09000	111.62736			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.98500	109.87483	9.98500	109.84541		11,982,000,000,000.00	1,200,000,000	725,000,000	
Total CCT02 SPOT								11,982,000,000,000.00	1,200,000,000	725,000,000	
Total For CCT02								11,982,000,000,000.00	1,200,000,000	725,000,000	
CCT03 On 15/03/2025 Spot Bond			10.09500	105.10010	10.09500	105.07198		10,095,000,000,000.00	1,000,000,000	800,000,000	
Total CCT03 SPOT								10,095,000,000,000.00	1,000,000,000	800,000,000	
Total For CCT03								10,095,000,000,000.00	1,000,000,000	800,000,000	
CCT04 On 17/07/2027 Spot Bond			10.26500	10.26500	10.26500	101.57853		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	105.08360	10.00000	105.05610		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	103.74538		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	103.35487		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	100.28402		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	101.30026		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	102.52128		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	102.00492			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	100.17906			0.00	0	100,000,000
Total CGR33 SPOT									0.00	0	100,000,000
Total For CGR33									0.00	0	100,000,000
CGR38 On 13/02/2021 Spot Bond					0.00000	101.31917			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	100.03179			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	101.66518			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	101.46566			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
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.37075				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	148.78167	3.14000	148.70359				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.23000	4.23000	4.23000	144.33712				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.08400	10.00000	105.05600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.08400	10.00000	105.05600				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.61500	99.92924	8.61500	99.95281				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.08400	10.00000	105.05600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.14394				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.73500	100.02031	10.73500	99.99143				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.25500	96.50818	11.25500	96.47946				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	100.22545				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	101.12123				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	100.22492				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	100.23972				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	99.49561				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			9.91500	102.69949	9.91500	102.67248				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	100.20051				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	101.47918				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			12.05500	103.69604	12.05500	103.66306				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	101.53328				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	101.55970				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	108.61377				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	100.19780				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			8.81500	102.12974	8.81500	102.10580				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	99.62717				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	98.63615	10.98000	98.60750				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	100.26222	11.00000	100.23306				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	100.22250				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			11.84500	101.03618	11.84500	101.00459				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	100.24123				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	100.20129				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	101.64771				0.00	0	20,000,000
Total CLN387 SPOT										0.00	0	20,000,000
Total For CLN387										0.00	0	20,000,000
CLN388 On 20/09/2019 Spot Bond					0.00000	100.21329				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	103.84490				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	100.20249				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	100.40267				0.00	1,100,000,000	1,100,000,000
Total CLN396 SPOT										0.00	1,100,000,000	1,100,000,000
Total For CLN396										0.00	1,100,000,000	1,100,000,000
CLN397 On 20/06/2020 Spot Bond					0.00000	100.49579				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	101.08489				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	101.07921				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	100.20238				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	101.60548				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	100.20344				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	103.90173				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	104.81510				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	100.63398				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	102.70017				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	101.20582				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	100.23104				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	102.15267				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	100.02775				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	100.24167				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	54.13621				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	107.09092				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	102.03838				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	101.81504				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	100.28594				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	100.22154				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	100.21199				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	101.38317				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	100.38975				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
CLN444 On 24/05/2021 Spot Bond			8.76500	108.85893	8.76500	108.83313			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.53000	149.52869	4.53000	149.51901			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.40500	111.52303	6.40500	111.51018			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.59500	110.40557	6.59500	110.39229			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	100.24863			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	100.98780			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.55849			0.00	0	50,000,000
Total CLN458 SPOT									0.00	0	50,000,000
Total For CLN458									0.00	0	50,000,000
CLN460 On 29/11/2021 Spot Bond					0.00000	100.72839			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	104.18696			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN462 On 16/02/2022 Spot Bond			9.98500	103.84314	9.98500	103.81519			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.66500	101.38734	9.66500	101.36134			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	100.34263			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	100.02215				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	99.99970				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	101.17259				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	100.91093				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	101.04394				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	100.71976				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	100.22363				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	22.68225	100.00000	22.63150				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	100.71696				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	101.05823				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	102.80351				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	101.56626			0.00	1,000,000,000	500,000,000
Total CLN484 SPOT									0.00	1,000,000,000	500,000,000
Total For CLN484									0.00	1,000,000,000	500,000,000
CLN485 On 02/12/2021 Spot Bond			8.91500	104.82182	8.91500	104.79671			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	100.76211			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			12.34500	104.50309	12.34500	104.56930			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			9.14500	101.50806	9.14500	101.48299			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	100.33440			0.00	0	150,000,000
Total CLN489 SPOT									0.00	0	150,000,000
Total For CLN489									0.00	0	150,000,000
CLN490 On 28/03/2022 Spot Bond					0.00000	101.17349			0.00	0	170,000,000
Total CLN490 SPOT									0.00	0	170,000,000
Total For CLN490									0.00	0	170,000,000
CLN491 On 07/06/2022 Spot Bond					0.00000	101.50170			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	99.89826			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	100.22365			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			11.41500	110.74036	11.41500	104.85820			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	100.68681			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			9.74500	102.01619	9.74500	101.98981				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	102.18880				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	103.17758				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	100.92135				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	101.88656				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	101.98709				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	102.05957				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	100.23059				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	102.05957				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	101.53611				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	101.36016				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	100.22592				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	100.86979				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	101.95588				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	97.96398				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	100.67212				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	100.24882	9.96000	100.34396			9,960,000,000,000.00	1,000,000,000	500,000,000	
Total CLN516 SPOT									9,960,000,000,000.00	1,000,000,000	500,000,000	
Total For CLN516									9,960,000,000,000.00	1,000,000,000	500,000,000	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.06969	10.01000	104.07926			0.00	0	270,000,000	
Total CLN517 SPOT									0.00	0	270,000,000	
Total For CLN517									0.00	0	270,000,000	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.83088			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	101.55224	9.60000	103.12179			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	100.40471			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	100.24064			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	100.72502			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	101.08739			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	100.49004	9.20000	100.46547			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	101.54471			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	101.50353			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	104.56365			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	101.99058			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	103.17096			0.00	0	210,000,000
Total CLN529 SPOT									0.00	0	210,000,000
Total For CLN529									0.00	0	210,000,000
CLN530 On 12/03/2021 Spot Bond					0.00000	100.38893			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	100.40471			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	100.90321			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	100.21321			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	101.79603			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			10.34500	10.34500	10.34500	101.96483			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	99.61525				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	101.55371				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	101.01391				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	100.26512				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	101.98401				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	106.04100				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	100.71664				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	101.34341				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	101.95542				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			9.81500	102.03828	9.81500	102.01128				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			9.86500	100.91195	9.86500	100.88419				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			9.95500	104.61930	9.95500	104.68365			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	100.95430			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	238.27476			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	100.95350			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	106.11600			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	110.98300			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	100.23849			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	101.07698			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	101.62383			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	100.79849			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	101.49486			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	107.65800			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	101.05997			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	101.47786	10.16000	103.79340			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			9.95500	104.22689	9.95500	103.40652			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	100.77387			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	100.72606			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	100.48193			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	100.36614			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	100.36266			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	100.36974			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	100.37335			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			10.04500	102.00164	10.04500	100.57085			0.00	0	0
Total CLN571 SPOT									0.00	0	0
Total For CLN571									0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	100.17443			0.00	0	0
Total CLN572 SPOT									0.00	0	0
Total For CLN572									0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	100.17717			0.00	100,000,000	50,000,000
Total CLN573 SPOT									0.00	100,000,000	50,000,000
Total For CLN573									0.00	100,000,000	50,000,000
CLN574 On 11/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00	6,000,000,000	6,000,000,000	
Total CLN574 SPOT								10,000,000,000,000.00	6,000,000,000	6,000,000,000	
Total For CLN574								10,000,000,000,000.00	6,000,000,000	6,000,000,000	
CLN575 On 15/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total CLN575 SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For CLN575								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.12000	97.52990	9.12000	97.50600			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			8.73500	8.73500	8.73500	206.62673			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			8.73500	8.73500	8.73500	207.23618			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	100.19734			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	100.19727			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.20450			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.98017			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.66500	116.00462	8.66500	115.97758		7,971,800,000,000.00	920,000,000	460,000,000	
Total COJ05 SPOT								7,971,800,000,000.00	920,000,000	460,000,000	
Total For COJ05								7,971,800,000,000.00	920,000,000	460,000,000	
COJ07 On 23/03/2021 Spot Bond			8.89500	103.53221	8.89500	103.50772		8,895,000,000,000.00	1,000,000,000	500,000,000	
Total COJ07 SPOT								8,895,000,000,000.00	1,000,000,000	500,000,000	
Total For COJ07								8,895,000,000,000.00	1,000,000,000	500,000,000	
COJ08 On 22/06/2026 Spot Bond			10.37500	108.41796	10.37500	108.38783		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG01 On 09/06/2024 Spot Bond			9.49500	105.80802	9.49500	105.78105		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			9.99000	97.02560	9.99000	96.99962		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			11.51000	92.63308	11.51000	92.60461		4,604,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,604,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,604,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.46500	91.72357	11.46500	91.69548		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			11.96000	11.96000	11.96000	98.67629		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	100.24173		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	100.34292		0.00	0	0	
Total CS003 SPOT								0.00	0	0	
Total For CS003								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	100.41191			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	100.01316			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	100.15463			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	100.02224			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	99.99969			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	99.99960			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	100.41193			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	101.37450			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL009 On 20/12/2019 Spot Bond					0.00000	87.33488			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	100.37107			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.84947			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	101.14000			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			9.78500	9.78500	9.78500	106.52047			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	100.86739			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			8.31000	103.91705	8.31000	103.89381			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			8.11000	102.38073	8.11000	102.35825			0.00	0	350,000,000
Total DV22 SPOT									0.00	0	350,000,000
Total For DV22									0.00	0	350,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	55.58426	100.00000	55.45988			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			8.84500	104.56857	8.84500	104.54357		3,186,950,795,000.00		360,311,000	1,927,688,200
Total DV23 SPOT								3,186,950,795,000.00		360,311,000	1,927,688,200
Total For DV23								3,186,950,795,000.00		360,311,000	1,927,688,200
DV23/R On 27/02/2023 Spot Bond			100.00000	14.45091	100.00000	14.41857		0.00	0	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.45091	100.00000	14.41857		0.00	0	0	0
Total DV23/R2023 SPOT								0.00	0	0	0
Total For DV23/R2023								0.00	0	0	0
DV24 On 18/02/2024 Spot Bond			9.15500	103.09811	9.15500	103.07262		915,500,000,000.00		100,000,000	50,000,000
Total DV24 SPOT								915,500,000,000.00		100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV24									915,500,000,000.00	100,000,000	50,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	101.02466	9.69000	100.99826			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.02466	9.69000	100.99826			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			11.18500	94.66993	11.18500	94.64147			0.00	0	100,000,000
Total DV29 SPOT									0.00	0	100,000,000
Total For DV29									0.00	0	100,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	101.06719	10.10000	101.03969			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.06719	10.10000	101.03969			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	100.84411			0.00	600,000,000	300,000,000
Total DVF19 SPOT									0.00	600,000,000	300,000,000
Total For DVF19									0.00	600,000,000	300,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	100.99317			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20B On 28/03/2020 Spot Bond					0.00000	100.28736			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	100.87342			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20D On 23/10/2020 Spot Bond					0.00000	101.56853			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	100.69219			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	100.60325			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22B On 29/08/2022 Spot Bond					0.00000	101.37646			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF22(On 24/10/2022 Spot Bond					0.00000	101.50026			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	101.57476			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
DVF30(On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DVF30U SPOT									0.00	0	0
Total For DVF30U									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.91000	109.06403	7.91000	109.04066			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	44.35953	100.00000	44.26028			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			8.17000	101.72550	8.17000	101.70337			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			8.62500	103.27378	8.62500	103.25009			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			9.45500	102.32125	9.45500	102.29557			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			4.39000	102.38188	4.39000	102.37584			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.08000	95.04133	4.08000	95.03634			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	123.35810	2.25000	123.35775			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			4.05500	128.53270	4.05000	128.57650		12,165,000,000,000.00	3,000,000,000	3,670,000,000	
Total EL28 SPOT								12,165,000,000,000.00	3,000,000,000	3,670,000,000	
Total For EL28								12,165,000,000,000.00	3,000,000,000	3,670,000,000	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On	19/11/2029	Spot Bond			4.07000	114.37420	4.07000	114.36822			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	111.99099	4.07000	111.98513			0.00	0	0
Total EL30 SPOT												0.00	0	0
Total For EL30												0.00	0	0
EL31	On	02/06/2031	Spot Bond			4.05000	104.31900	4.05000	104.31366			0.00	0	0
Total EL31 SPOT												0.00	0	0
Total For EL31												0.00	0	0
EL36	On	31/01/2036	Spot Bond			4.05000	96.53195	4.05000	96.52694			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	123.35810	2.25000	123.35775			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			8.34500	104.46947	8.34500	104.44588			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			8.31500	104.76544	8.31500	104.74225			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			10.48500	102.31996	10.48500	102.29107			0.00	0	0
Total EMM03 SPOT												0.00	0	0
Total For EMM03												0.00	0	0
EMM04	On	16/05/2028	Spot Bond			10.98500	10.98500	10.98500	97.23924			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			11.03500	11.03500	11.03500	103.39713			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			10.61500	10.61500	10.61500	101.70105			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			10.46500	10.46500	10.46500	102.32395			0.00	0	0
Total EMM07 SPOT												0.00	0	0
Total For EMM07												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM07 On 17/07/2032 Spot Bond			11.24500	11.24500	11.24500	87.46962				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	101.81338				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	101.69155				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	100.45794				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	99.89655				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	100.58550				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	100.70953				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	101.49293				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	101.20094				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	101.92059				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	100.69508				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF015 On 04/06/2023 Spot Bond					0.00000	100.60734			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	100.50040			0.00	0	200,000,000
Total EPF016 SPOT									0.00	0	200,000,000
Total For EPF016									0.00	0	200,000,000
EPF017 On 07/09/2023 Spot Bond					0.00000	100.50887			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	100.37111			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	100.50655			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	100.12049			0.00	0	0
Total EPFC40 SPOT									0.00	0	0
Total For EPFC40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC4 On 06/11/2019 Spot Bond					0.00000	101.14737			0.00	0	0
Total EPFC41 SPOT									0.00	0	0
Total For EPFC41									0.00	0	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.55259			0.00	0	0
Total EPFC42 SPOT									0.00	0	0
Total For EPFC42									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.92759			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	101.64778			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00	400,000,000	200,000,000	
Total EQT01U SPOT								10,000,000,000,000.00	400,000,000	200,000,000	
Total For EQT01U								10,000,000,000,000.00	400,000,000	200,000,000	
ERS3B On 17/08/2019 Spot Bond					0.00000	100.94668			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	100.97783			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	100.99805			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	101.08067			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	105.08400	10.00000	105.05600			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.64811			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	100.98405			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.10954			0.00	0	100,000,000
Total ERSA23 SPOT									0.00	0	100,000,000
Total For ERSA23									0.00	0	100,000,000
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.91078			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	100.94162			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			9.00500	104.87653	9.00500	104.85101		54,395,394,084,000.00	6,040,576,800	3,040,241,400	
Total ES23 SPOT								54,395,394,084,000.00	6,040,576,800	3,040,241,400	
Total For ES23								54,395,394,084,000.00	6,040,576,800	3,040,241,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.71273	10.00000	101.68531		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			9.96500	89.42485	9.96500	89.40097		95,174,967,625,000.00	9,550,925,000	6,833,886,800	
Total ES26 SPOT								95,174,967,625,000.00	9,550,925,000	6,833,886,800	
Total For ES26								95,174,967,625,000.00	9,550,925,000	6,833,886,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.91542	7.85000	99.89429		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			10.98000	75.33919	10.93500	75.57997		41,736,110,940,000.00	3,801,103,000	23,168,643,500	
Total ES33 SPOT								41,736,110,940,000.00	3,801,103,000	23,168,643,500	
Total For ES33								41,736,110,940,000.00	3,801,103,000	23,168,643,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.28050	7.50000	100.26043		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			11.21500	81.34819	11.21500	81.32381		107,893,831,238,000.00	9,620,493,200	5,993,123,600	
Total ES42 SPOT								107,893,831,238,000.00	9,620,493,200	5,993,123,600	
Total For ES42								107,893,831,238,000.00	9,620,493,200	5,993,123,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42/R On 25/04/2042 Spot Bond			8.50000	103.60828	8.50000	103.58458			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.68634			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	100.96737			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	100.19839			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	100.20457			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	12.16598	100.00000	12.13552			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	19.83883	100.00000	19.78914			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF07U SPOT									0.00	0	0
Total For FIF07U									0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.75364			0.00	0	200,000,000
Total FIFB08 SPOT									0.00	0	200,000,000
Total For FIFB08									0.00	0	200,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.02294			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	100.55480			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	101.40268			0.00	400,000,000	200,000,000
Total FIFB11 SPOT									0.00	400,000,000	200,000,000
Total For FIFB11									0.00	400,000,000	200,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.06407			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	101.18574			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	100.88222			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FNT006 On 03/05/2019 Spot Bond					0.00000	101.62425			0.00	0	0
Total FNT006 SPOT									0.00	0	0
Total For FNT006									0.00	0	0
FNT008 On 14/06/2019 Spot Bond					0.00000	101.05288			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	100.71767			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	100.40110			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			0.00	0	4,407,589,800
Total FNTA10 SPOT									0.00	0	4,407,589,800
Total For FNTA10									0.00	0	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	100.80524			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	101.98990			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			10.01500	10.01500	10.01500	103.12976		4,807,200,000,000.00		480,000,000	240,000,000
Total FRB14 SPOT								4,807,200,000,000.00		480,000,000	240,000,000
Total For FRB14								4,807,200,000,000.00		480,000,000	240,000,000
FRB15 On 06/03/2020 Spot Bond					0.00000	102.59265			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB16 On 08/07/2020 Spot Bond					0.00000	104.53295			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	106.69291			0.00	500,000,000	250,000,000
Total FRB17 SPOT									0.00	500,000,000	250,000,000
Total For FRB17									0.00	500,000,000	250,000,000
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	106.53911			0.00	250,000,000	125,000,000
Total FRB18 SPOT									0.00	250,000,000	125,000,000
Total For FRB18									0.00	250,000,000	125,000,000
FRB19 On 14/04/2021 Spot Bond			10.71500	108.53948	10.71500	108.50837			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	106.10065			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	103.37061			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.02781			0.00	420,000,000	210,000,000
Total FRB22 SPOT									0.00	420,000,000	210,000,000
Total For FRB22									0.00	420,000,000	210,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.87155			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	102.23929			0.00	1,340,000,000	670,000,000
Total FRB24 SPOT									0.00	1,340,000,000	670,000,000
Total For FRB24									0.00	1,340,000,000	670,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	100.28405			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			3.69000	152.93962	3.69000	152.93319			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.82000	3.82000	3.82000	289.24101			3,972,800,000,000.00	1,040,000,000	1,750,000,000
Total FRBI23 SPOT									3,972,800,000,000.00	1,040,000,000	1,750,000,000
Total For FRBI23									3,972,800,000,000.00	1,040,000,000	1,750,000,000
FRBI25 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	127.99912			0.00	0	4,680,000,000
Total FRBI25 SPOT									0.00	0	4,680,000,000
Total For FRBI25									0.00	0	4,680,000,000
FRBI28 On 31/03/2028 Spot Bond			3.99500	173.35395	3.99500	173.34533			16,779,000,000,000.00	4,200,000,000	10,030,000,000
Total FRBI28 SPOT									16,779,000,000,000.00	4,200,000,000	10,030,000,000
Total For FRBI28									16,779,000,000,000.00	4,200,000,000	10,030,000,000
FRBI29 On 31/03/2029 Spot Bond			4.33500	4.33500	4.33500	90.39241			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			4.41000	4.41000	4.41000	204.22094			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.72500	87.99760	4.72500	87.99149			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	90.16351	4.74000	90.15722			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.41000	8.41000	8.41000	87.26191			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.41000	9.41000	9.41000	60.43788			29,735,600,000,000.00	3,160,000,000	1,580,000,000
Total FRBZ02 SPOT									29,735,600,000,000.00	3,160,000,000	1,580,000,000
Total For FRBZ02									29,735,600,000,000.00	3,160,000,000	1,580,000,000
FRBZ0 On 10/12/2024 Spot Bond			9.46000	9.46000	9.46000	59.65332			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC12U On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC12U SPOT									0.00	0	0
Total For FRC12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16(On 31/01/2025 Spot Bond			4.75500	4.75500	4.75500	121.77721				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17(On 06/08/2023 Spot Bond					0.00000	101.05306				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17(On 20/09/2020 Spot Bond					0.00000	100.22617				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	102.12508				0.00	0	300,000,000
Total FRC192 SPOT										0.00	0	300,000,000
Total For FRC192										0.00	0	300,000,000
FRC19(On 25/11/2020 Spot Bond			10.00000	105.08400	10.00000	105.05600				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	100.22013				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	100.27215				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	104.56445				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	100.21653				0.00	0	0
Total FRC210 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC210									0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.23108			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	101.37896			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	101.31258			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			4.34000	150.29211	4.34000	150.28315			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	100.91166			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			5.20000	146.87371	5.20000	146.86155			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	100.30630			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	103.56414				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	103.52842				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	102.83087				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	101.67923				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	102.82191				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	101.24973				0.00	0	0
Total FRC251 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	100.35405				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	100.30698				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	103.80467				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.02176				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	101.73908				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	107.60996				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	106.44770	3.45500	106.44392				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	101.85504				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	101.80037				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	102.13626				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	100.24387				0.00	0	0
Total FRC265 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC265									0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	100.71546			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC266 On 06/08/2023 Spot Bond					0.00000	104.44797			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC267 On 21/10/2019 Spot Bond					0.00000	101.48392			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC269 On 16/11/2019 Spot Bond					0.00000	100.86467			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC270 On 30/01/2023 Spot Bond					0.00000	101.45287			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.48496		11,500,800,000,000.00	1,200,000,000	600,000,000	
Total FRC272 SPOT								11,500,800,000,000.00	1,200,000,000	600,000,000	
Total For FRC272								11,500,800,000,000.00	1,200,000,000	600,000,000	
FRC272 On 02/05/2028 Spot Bond			9.80000	103.96159	9.80000	103.93412		0.00	0	0	
Total FRC274 SPOT								0.00	0	0	
Total For FRC274								0.00	0	0	
FRC274 On 12/12/2020 Spot Bond					0.00000	100.39108		0.00	0	0	
Total FRC275 SPOT								0.00	0	0	
Total For FRC275								0.00	0	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.39194		0.00	0	0	
Total FRC276 SPOT								0.00	0	0	
Total For FRC276								0.00	0	0	
FRC276 On 04/03/2021 Spot Bond					0.00000	100.57522		0.00	0	0	
Total FRC277 SPOT								0.00	0	0	
Total For FRC277								0.00	0	0	
FRC277 On 27/03/2020 Spot Bond					0.00000	100.02078		0.00	0	0	
Total FRC278 SPOT								0.00	0	0	
Total For FRC278								0.00	0	0	
FRC278 On 21/11/2022 Spot Bond					0.00000	100.86270		0.00	0	0	
Total FRC279 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC279										0.00	0	0
FRC28 On 20/12/2023 Spot Bond					0.00000	100.21635				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28 On 03/09/2019 Spot Bond					0.00000	100.83354				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	102.11284				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	102.61793				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	101.36202				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	100.19995				0.00	0	210,000,000
Total FRC285 SPOT										0.00	0	210,000,000
Total For FRC285										0.00	0	210,000,000
FRC28 On 27/02/2023 Spot Bond			3.66000	3.66000	3.66000	99.45493				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	101.21336				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	101.21336				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	100.19867				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	100.22280				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	100.57164				0.00	0	0
Total FRC291 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC291										0.00	0	0
FRC29 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.22215				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			4.98000	4.98000	4.98000	147.72781				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.92000	4.92000	4.92000	147.96515				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			4.90000	4.90000	4.90000	148.04436				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16 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
FRD17 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
FRD18 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
FRD19 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
FRD20 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
FRD21 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
FRD22 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
FRD23 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.76000	85.34343	4.76000	85.33756				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.65500	99.22444	4.65500	99.21769				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	101.91013				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	100.18005				0.00	2,600,000,000	1,300,000,000
Total FRJ20 SPOT										0.00	2,600,000,000	1,300,000,000
Total For FRJ20										0.00	2,600,000,000	1,300,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.77535				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	101.74998				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.79626				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	100.98824				0.00	0	0
Total FRJ24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.03433				0.00	4,060,000,000	6,180,000,000
Total FRJ25 SPOT										0.00	4,060,000,000	6,180,000,000
Total For FRJ25										0.00	4,060,000,000	6,180,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	99.98387				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.63483				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	101.02684				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	98.01098				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			3.90000	3.90000	3.90000	110.61195				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	101.47376				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	101.47376				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			4.04000	108.38993	4.04000	108.38436				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			4.08000	211.86179	4.08000	211.85079				0.00	0	0
Total FRS109 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS109										0.00	0	0
FRS11C On 31/01/2038 Spot Bond			4.83000	96.79025	4.83000	96.78320				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11G On 07/12/2033 Spot Bond			4.11000	4.11000	4.11000	211.14290				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11I On 29/04/2019 Spot Bond					0.00000	101.71468				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11J On 31/01/2025 Spot Bond			4.30500	124.76761	4.30500	124.76028				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11K On 31/01/2038 Spot Bond			3.70500	113.81180	3.70500	113.80698				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11L On 31/01/2038 Spot Bond			4.48000	101.73357	4.48000	101.72713				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12A On 07/12/2033 Spot Bond			4.23000	208.35183	4.23000	208.34014				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12B On 07/12/2033 Spot Bond			4.28000	207.19767	4.28000	207.18578				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12C On 31/01/2025 Spot Bond			3.83500	159.57910	3.83500	112.02985				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12D On 07/12/2033 Spot Bond			4.31000	206.50893	4.31000	206.49691				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12E On 31/01/2038 Spot Bond			5.40000	89.35261	5.40000	89.34472				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12F On 31/03/2028 Spot Bond			5.10000	159.00747	5.10000	158.99487				0.00	0	0
Total FRS126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.93000	95.43199	4.93000	95.42478				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	165.06604	4.62000	165.05507				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.68000	164.29448	4.68000	164.28329				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.82000	195.21987	4.82000	195.20584				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	97.45755				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.86000	96.38030	4.86000	96.37321				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.11500	5.11500	5.11500	92.97270				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.64000	99.43655	4.64000	99.42981				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.49000	166.75201	4.49000	166.74151				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.59000	200.21443	4.59000	200.20128				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.62000	165.06604	4.62000	165.05507				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.62000	165.06604	4.62000	165.05507				0.00	0	0
Total FRS143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS143										0.00	0	0
FRS143 On 31/03/2022 Spot Bond			4.91000	161.37473	4.91000	161.36275				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.60500	122.77071	4.60500	122.76250				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			4.04000	151.50710	4.04000	151.49931				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	160.62286	4.97000	160.61066				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	160.12382	5.01000	160.11151				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	122.96877	4.57500	122.96064				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	167.53678	4.43000	167.52650				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	159.98699				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	101.71822				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	101.82464				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	100.25097				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	100.02393				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	290.30546				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	291.61286				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	283.18197				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			3.83000	152.36466	3.83000	152.35768				0.00	0	0
Total FRS46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.43939			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			3.53000	153.59990	3.53000	153.59412			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.28416			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.88000	104.40603	3.88000	104.40110			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			3.60000	79.58880	3.60000	111.06861			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	128.44967			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	128.24150			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	281.00631			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			7.69000	104.10580	7.69000	104.08410			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			8.12500	100.80000	8.12500	100.77795			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			8.65500	8.65500	8.65500	97.62154			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			9.08500	110.47321	9.08500	110.44625		15,898,750,000,000.00		1,750,000,000	1,540,000,000
Total FRX24 SPOT								15,898,750,000,000.00		1,750,000,000	1,540,000,000

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 FRX24									15,898,750,000,000.00	1,750,000,000	1,540,000,000
FRX25 On 26/07/2025 Spot Bond			9.71500	101.80654	9.71500	101.77986			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			9.45500	100.16161	9.45500	100.13619			10,589,600,000,000.00	1,120,000,000	1,520,000,000
Total FRX26 SPOT									10,589,600,000,000.00	1,120,000,000	1,520,000,000
Total For FRX26									10,589,600,000,000.00	1,120,000,000	1,520,000,000
FRX27 On 07/03/2027 Spot Bond			9.55500	104.07526	9.55500	104.04886			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			9.83500	103.42047	9.83500	103.39305			1,967,000,000,000.00	200,000,000	100,000,000
Total FRX28 SPOT									1,967,000,000,000.00	200,000,000	100,000,000
Total For FRX28									1,967,000,000,000.00	200,000,000	100,000,000
FRX30 On 31/01/2030 Spot Bond			10.06500	99.45899	10.06500	99.43202			27,477,450,000,000.00	2,730,000,000	1,530,000,000
Total FRX30 SPOT									27,477,450,000,000.00	2,730,000,000	1,530,000,000
Total For FRX30									27,477,450,000,000.00	2,730,000,000	1,530,000,000
FRX31 On 21/02/2031 Spot Bond			10.23500	95.93405	10.23500	95.90760			20,470,000,000,000.00	2,000,000,000	1,040,000,000
Total FRX31 SPOT									20,470,000,000,000.00	2,000,000,000	1,040,000,000
Total For FRX31									20,470,000,000,000.00	2,000,000,000	1,040,000,000
FRX32 On 31/03/2032 Spot Bond			10.29500	101.53688	10.29500	101.50887			26,972,900,000,000.00	2,620,000,000	1,310,000,000
Total FRX32 SPOT									26,972,900,000,000.00	2,620,000,000	1,310,000,000
Total For FRX32									26,972,900,000,000.00	2,620,000,000	1,310,000,000
FRX45 On 14/04/2045 Spot Bond			11.28500	76.19855	11.28500	76.17557			13,542,000,000,000.00	1,200,000,000	600,000,000
Total FRX45 SPOT									13,542,000,000,000.00	1,200,000,000	600,000,000
Total For FRX45									13,542,000,000,000.00	1,200,000,000	600,000,000
FS2A5 On 20/02/2038 Spot Bond					0.00000	100.87531			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	100.91320			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	100.94428			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	101.08296			0.00	0	0
Total FS2D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.97717				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.28877				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.78400				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	100.12733				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	100.83752				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	100.85114				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.72595				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.82033				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	100.73890				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	100.74727				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	100.80166				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	100.86852				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	100.91026				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.05688				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	100.12417				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	101.11622				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	102.27970				0.00	4,920,000,000	6,460,000,000
Total GRT11 SPOT										0.00	4,920,000,000	6,460,000,000
Total For GRT11										0.00	4,920,000,000	6,460,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	100.83386				0.00	400,000,000	600,000,000
Total GRT12 SPOT										0.00	400,000,000	600,000,000
Total For GRT12										0.00	400,000,000	600,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	101.71291				0.00	0	0
Total GRT13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.15581				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	101.76664				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	103.22538				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			9.38500	107.31637	9.38500	107.28933				0.00	0	180,000,000
Total GRT17 SPOT										0.00	0	180,000,000
Total For GRT17										0.00	0	180,000,000
GRT18 On 13/03/2020 Spot Bond					0.00000	100.74002				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	101.09467				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	101.06553				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			10.26500	98.00462	10.26500	97.97767				0.00	0	600,000,000
Total GRT21 SPOT										0.00	0	600,000,000
Total For GRT21										0.00	0	600,000,000
GRT22 On 16/10/2022 Spot Bond					0.00000	101.68146				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	101.94855				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	100.40312				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	100.50800				0.00	0	0
Total GRT25G SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	100.43089				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	99.99983				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.38926				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	100.39834				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	100.40976				0.00	0	370,000,000
Total GRT30 SPOT										0.00	0	370,000,000
Total For GRT30										0.00	0	370,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.66470				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	101.81529				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	100.62449				0.00	1,000,000,000	500,000,000
Total HC5T2 SPOT										0.00	1,000,000,000	500,000,000
Total For HC5T2										0.00	1,000,000,000	500,000,000
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.39391				0.00	0	0
Total HILB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.91513				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	101.87085				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.89375				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	100.14473				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	99.97641				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	100.47163				0.00	200,000,000	50,000,000
Total HILB10 SPOT										0.00	200,000,000	50,000,000
Total For HILB10										0.00	200,000,000	50,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	100.31767				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	100.31593				0.00	25,000,000,000	25,000,000,000
Total HILB12 SPOT										0.00	25,000,000,000	25,000,000,000
Total For HILB12										0.00	25,000,000,000	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	105.08400	10.00000	105.05600				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	100.98931				0.00	0	0
Total HPF06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	102.01146			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	101.90109			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	99.90618			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			7.23500	104.68010	7.23500	104.65955			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	41.46072	100.00000	41.36795			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	286.20706	4.08000	286.19218		326,400,000,000.00		80,000,000	80,000,000
Total HWAY23 SPOT								326,400,000,000.00		80,000,000	80,000,000
Total For HWAY23								326,400,000,000.00		80,000,000	80,000,000
HWAY2 On 07/12/2024 Spot Bond			4.26000	4.26000	4.26000	286.72397		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	82.67500	3.89000	97.81116		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			10.75500	90.24177	10.75500	90.21567		8,604,000,000,000.00		800,000,000	2,190,000,000
Total HWAY34 SPOT								8,604,000,000,000.00		800,000,000	2,190,000,000
Total For HWAY34								8,604,000,000,000.00		800,000,000	2,190,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.51019	100.00000	10.48668		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			10.76000	89.92809	10.76000	89.90206		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	10.50999	100.00000	10.48648		0.00		0	0
Total HWAY35/R209 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	101.83386			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	100.36693			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWF02 On 25/11/2020 Spot Bond			10.00000	105.08400	10.00000	105.05600			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	132.77011	3.15500	132.76645		352,341,010,720,000.00	111,677,024,000	160,257,571,800	
Total I2025 SPOT								52,341,010,720,000.00	111,677,024,000	160,257,571,800	
Total For I2025								52,341,010,720,000.00	111,677,024,000	160,257,571,800	
I2029 On 31/03/2029 Spot Bond			3.26000	99.47901	3.26000	99.47603		108,709,166,852,000.00	33,346,370,200	53,301,486,900	
Total I2029 SPOT								18,709,166,852,000.00	33,346,370,200	53,301,486,900	
Total For I2029								18,709,166,852,000.00	33,346,370,200	53,301,486,900	
I2033 On 28/02/2033 Spot Bond			3.26000	101.83354	3.26000	101.83061		274,972,413,160,000.00	84,347,366,000	118,055,218,400	
Total I2033 SPOT								4,972,413,160,000.00	84,347,366,000	118,055,218,400	
Total For I2033								4,972,413,160,000.00	84,347,366,000	118,055,218,400	
I2038 On 31/01/2038 Spot Bond			3.28000	121.16479	3.28000	121.16105		214,778,959,200,000.00	65,481,390,000	203,682,249,700	
Total I2038 SPOT								14,778,959,200,000.00	65,481,390,000	203,682,249,700	
Total For I2038								14,778,959,200,000.00	65,481,390,000	203,682,249,700	
I2046 On 31/03/2046 Spot Bond			3.35000	112.86732	3.35000	112.86367		103,331,586,830,000.00	30,845,249,800	175,355,662,800	
Total I2046 SPOT								13,331,586,830,000.00	30,845,249,800	175,355,662,800	
Total For I2046								13,331,586,830,000.00	30,845,249,800	175,355,662,800	
I2050 On 31/12/2050 Spot Bond			3.36000	118.14232	3.34000	118.62517		174,058,551,072,000.00	51,803,140,200	317,661,048,210	
Total I2050 SPOT								4,058,551,072,000.00	51,803,140,200	317,661,048,210	
Total For I2050								4,058,551,072,000.00	51,803,140,200	317,661,048,210	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.73593			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			8.86000	8.86000	8.86000	103.66838		3,721,200,000,000.00	420,000,000	210,000,000	
Total IBL101 SPOT								3,721,200,000,000.00	420,000,000	210,000,000	
Total For IBL101								3,721,200,000,000.00	420,000,000	210,000,000	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.16361			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	101.68858			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	101.15770			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	100.79238			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	284.92961	4.19000	284.91394			0.00	0	0
Total IBL109 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.46993				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	100.81078				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.81076				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	100.84374				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	100.83247				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	100.18323				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	101.65090				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	101.44202				0.00	2,200,000,000	1,100,000,000
Total IBL118 SPOT										0.00	2,200,000,000	1,100,000,000
Total For IBL118										0.00	2,200,000,000	1,100,000,000
IBL119 On 16/08/2021 Spot Bond					0.00000	100.90079				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	101.68037				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	100.97403				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	100.99393				0.00	0	0
Total IBL124 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL124									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.63000	3.63000	3.63000	153.18063			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	105.08400	10.00000	105.05600			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.54500	8.54500	8.54500	100.44127			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			8.18000	102.51550	8.18000	102.49280			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			9.50500	103.99237	9.50500	103.96569			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	99.91587			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	101.49316			0.00	1,780,000,000	2,390,000,000
Total IBL64 SPOT									0.00	1,780,000,000	2,390,000,000
Total For IBL64									0.00	1,780,000,000	2,390,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	101.36002			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			3.68000	152.98078	3.68000	152.97439			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	101.55496			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	101.21716			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			9.59500	104.74275	9.59500	104.71564		2,302,800,000,000.00		240,000,000	120,000,000
Total IBL78 SPOT								2,302,800,000,000.00		240,000,000	120,000,000

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 IBL78									2,302,800,000,000.00	240,000,000	120,000,000
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
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.01519			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	101.75209			0.00	1,000,000,000	500,000,000
Total IBL86 SPOT									0.00	1,000,000,000	500,000,000
Total For IBL86									0.00	1,000,000,000	500,000,000
IBL87 On 20/05/2019 Spot Bond			7.96500	103.69829	7.96500	103.67593			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			8.51500	107.12530	8.51500	107.10063			3,406,000,000,000.00	400,000,000	200,000,000
Total IBL88 SPOT									3,406,000,000,000.00	400,000,000	200,000,000
Total For IBL88									3,406,000,000,000.00	400,000,000	200,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	29.54454	100.00000	29.47843			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	100.77280			0.00	40,000,000	10,000,000
Total IBL89 SPOT									0.00	40,000,000	10,000,000
Total For IBL89									0.00	40,000,000	10,000,000
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	101.76997			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	100.58815			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	101.71924			0.00	0	0
Total IBL95 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.41234				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	99.86635				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.71266				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			9.00500	103.91763	9.00500	103.89249				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	9.93639	100.00000	9.91416				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	101.31738				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			8.36500	103.57429	8.36500	103.55097				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	101.06413				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			9.63500	102.90955	9.63500	102.88280				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	101.03490				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			11.68500	101.68908	11.68500	101.60245				0.00	0	0
Total IDCG08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	100.93784				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond					0.00000	100.56654				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.06500	107.22104	10.06500	107.19212				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 26/04/2021 Spot Bond					0.00000	101.75713				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG12 On 26/04/2023 Spot Bond					0.00000	101.77889				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG13 On 12/11/2021 Spot Bond					0.00000	101.02876				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG14 On 12/11/2023 Spot Bond					0.00000	101.45276				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG15 On 12/11/2025 Spot Bond					0.00000	101.14919				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.17343				0.00	60,000,000,000	60,000,000,000
Total IDCG17 SPOT										0.00	60,000,000,000	60,000,000,000
Total For IDCG17										0.00	60,000,000,000	60,000,000,000
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.37462				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG18 On 12/03/2024 Spot Bond					0.00000	100.38970				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	101.77828				0.00	0	0
Total IDCP06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.31469				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.37021	100.00000	7.35382				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			8.96500	101.51303	8.96500	101.48858				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			7.16500	106.98366	7.16500	106.96297				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN385U										0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN386U SPOT										0.00	0	0
Total For IN386U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN398U SPOT										0.00	0	0
Total For IN398U										0.00	0	0
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	105.08400	10.00000	105.05600				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	107.74740				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	100.67283				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	101.32049				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	101.41243				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	100.63791				0.00	0	0
Total ING383 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	83.54054				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	101.26038				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.77691				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	102.61237				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	102.00920				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			10.81500	104.82728	10.81500	104.79678				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	102.24509				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	105.08400	10.00000	105.05600				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	99.99804				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	100.58805				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	100.48366				0.00	0	0
Total IPF15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.24977				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	100.14251				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.14410				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	100.14570				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	100.23861				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	101.02579				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.34649				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	101.24588				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	101.75009				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	101.10126				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	101.11324				0.00	0	0
Total IPF27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.07094			0.00	0	0
Total IPF30 SPOT									0.00	0	0
Total For IPF30									0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	100.07274			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPFC21 On 25/04/2019 Spot Bond					0.00000	101.29181			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	100.43099	2.75000	100.42341			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	141.87167	6.58000	141.85480			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	100.67172			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	99.72992			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.15500	5.15500	5.15500	119.19323			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	119.19323			0.00	0	0
Total IV030A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.47354				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	101.82952				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.71500	104.46229	10.71500	104.43218				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.46303				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	102.03647				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	100.03466				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			5.78000	5.78000	5.78000	144.60697				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	104.96266				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			11.06500	101.93058	11.06500	101.90027				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	106.90867				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			10.95500	10.95500	10.95500	107.82169				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	101.73889				0.00	0	0
Total IV044 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.78000	148.53130	4.78000	148.52069			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.26385			0.00	1,000,000,000	700,000,000
Total IV046 SPOT									0.00	1,000,000,000	700,000,000
Total For IV046									0.00	1,000,000,000	700,000,000
IV050 On 26/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	9,300,000,000
Total IV050 SPOT									0.00	0	9,300,000,000
Total For IV050									0.00	0	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	156.80140	5.28000	156.78820			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	99.65421			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			7.45000	7.45000	7.45000	99.37124			0.00	0	0
Total IVA887 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA887										0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.22010				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	99.07776				0.00	0	0
Total IVA889 SPOT										0.00	0	0
Total For IVA889										0.00	0	0
IVA890 On 16/05/2019 Spot Bond			7.55000	7.55000	7.55000	98.93583				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	98.65598				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	98.49306				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	98.35094				0.00	0	0
Total IVA894 SPOT										0.00	0	0
Total For IVA894										0.00	0	0
IVA895 On 20/06/2019 Spot Bond			7.65000	7.65000	7.65000	98.20923				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	105.08400	10.00000	105.05600				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	99.86205				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	99.90999				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	99.90785				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	99.28850				0.00	0	0
Total IVC035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.43500	102.07382	8.43500	102.05082				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	80.58107	100.00000	80.41143				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.58500	103.21142	8.58500	103.18746				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	100.87701				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	100.51957				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	101.28415				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	101.69959				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	102.21358				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	100.80287				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			9.43500	106.50053	9.43500	106.47355				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	99.97545				0.00	0	50,000,000
Total IVC097 SPOT										0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC097										0.00	0	50,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	101.54174				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	99.97503				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.50867				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	100.37948				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	99.97531				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	101.54932				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	101.95056				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			9.08500	104.79257	9.08500	104.76685				0.00	0	200,000,000
Total IVC110 SPOT										0.00	0	200,000,000
Total For IVC110										0.00	0	200,000,000
IVC111 On 19/05/2020 Spot Bond					0.00000	100.88646				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	100.36328				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.00868				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	101.43763				0.00	0	0
Total IVC126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC126										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	101.56557				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	101.28443				0.00	600,000,000	300,000,000
Total IVC131 SPOT										0.00	600,000,000	300,000,000
Total For IVC131										0.00	600,000,000	300,000,000
IVC132 On 31/05/2019 Spot Bond					0.00000	100.66166				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	102.44901				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	101.43143				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	101.68896				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	101.30742				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	100.73590				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	100.22971				0.00	800,000,000	400,000,000
Total IVC138 SPOT										0.00	800,000,000	400,000,000
Total For IVC138										0.00	800,000,000	400,000,000
IVC140 On 18/10/2021 Spot Bond					0.00000	101.65508				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	100.59189				0.00	0	0
Total IVC144 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.52242				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.57057				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	100.14345				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	100.38937				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	100.38737				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	101.63935				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	101.16988				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	100.97902				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	100.63148				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				0.00	0	20,000,000,000
Total IVC159 SPOT										0.00	0	20,000,000,000

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 IVC159										0.00	0	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
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	101.60251				0.00	0	0
Total JAS02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For JAS02									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM00: On 05/07/2023 Spot Bond					0.00000	100.22811			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	100.38112			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	100.55931			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	99.97559			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			8.63500	107.92437	8.63500	107.89930			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	101.00080			0.00	0	234,000,000
Total KAP008 SPOT									0.00	0	234,000,000
Total For KAP008									0.00	0	234,000,000
KAP00: On 24/05/2020 Spot Bond					0.00000	100.78200			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	100.72973			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP01: On 01/12/2022 Spot Bond					0.00000	100.68223			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	101.89013			0.00	0	0
Total KAP11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond					0.00000	102.61030				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.87557				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			10.05500	125.04066	10.05500	125.00678				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	101.45063				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.93000	103.62878	8.93000	103.60377				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	103.19043	9.62000	103.16364				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	100.84168	9.71000	100.81527				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	105.77914				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	100.70888				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	100.82898				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	104.16030				0.00	0	1,540,000,000
Total LBK18 SPOT										0.00	0	1,540,000,000

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 LBK18									0.00	0	1,540,000,000
LBK20 On 08/06/2022 Spot Bond			9.29500	105.53593	9.29500	105.50959			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.71258			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	102.58510			0.00	1,000,000,000	25,500,000,000
Total LBK23 SPOT									0.00	1,000,000,000	25,500,000,000
Total For LBK23									0.00	1,000,000,000	25,500,000,000
LBK24 On 10/10/2024 Spot Bond			9.64500	107.51457	9.64500	107.48675			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
LBK26 On 23/03/2021 Spot Bond					0.00000	100.53858			0.00	1,200,000,000	2,300,000,000
Total LBK26 SPOT									0.00	1,200,000,000	2,300,000,000
Total For LBK26									0.00	1,200,000,000	2,300,000,000
LBK27 On 23/03/2023 Spot Bond					0.00000	100.92872			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			10.71000	103.05261	10.71000	103.02291		3,133,746,000,000.00		292,600,000	31,270,000,000
Total LBK28 SPOT								3,133,746,000,000.00		292,600,000	31,270,000,000
Total For LBK28								3,133,746,000,000.00		292,600,000	31,270,000,000
LBK29 On 07/06/2023 Spot Bond			9.54500	103.53864	9.54500	103.51212			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	100.18757			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	100.20036			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	101.20470			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	101.18137			0.00	0	25,000,000,000
Total LBK33 SPOT									0.00	0	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	0	25,000,000,000
LBK35 On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	45,000,000,000
Total LBK35 SPOT									0.00	0	45,000,000,000
Total For LBK35									0.00	0	45,000,000,000
LGL04 On 14/08/2020 Spot Bond			7.91000	102.68473	7.91000	102.66273		12,497,800,000,000.00		1,580,000,000	3,550,000,000
Total LGL04 SPOT								12,497,800,000,000.00		1,580,000,000	3,550,000,000
Total For LGL04								12,497,800,000,000.00		1,580,000,000	3,550,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.37655			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.64500	101.45844	9.64500	101.43219			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.02107			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	102.91237			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	103.80159			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	101.96480			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			12.76000	106.19150	12.76000	106.15522			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	101.55161				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	101.37711				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	101.53940				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	102.12464				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	101.73889				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	100.87142				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	101.32060				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	100.98176				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	101.15020				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	100.40929				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	101.23768				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	99.06216				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	98.49760				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	99.59665				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				0.00	0	15,000,000,000
Total MAQ137 SPOT										0.00	0	15,000,000,000
Total For MAQ137										0.00	0	15,000,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	100.64175				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	101.05534				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	100.19747				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	100.44030				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	100.89429				0.00	240,000,000	240,000,000
Total MBF057 SPOT										0.00	240,000,000	240,000,000
Total For MBF057										0.00	240,000,000	240,000,000
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	500,000,000
Total MBF058 SPOT										0.00	0	500,000,000
Total For MBF058										0.00	0	500,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.79940				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	100.86550			0.00	0	300,000,000
Total MBF061 SPOT									0.00	0	300,000,000
Total For MBF061									0.00	0	300,000,000
MBP03 On 12/09/2019 Spot Bond					0.00000	100.38118			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	101.74848			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	100.69541			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	101.21682			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	100.71531			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	100.72788			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	101.66687			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	101.34623			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	101.35598			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	100.02075			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.02101			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	100.68303				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	100.69120				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			000,000,000,000,000.00	200,000,000,000	150,000,000,000	
Total MBP049 SPOT									10,000,000,000,000.00	200,000,000,000	150,000,000,000	
Total For MBP049									10,000,000,000,000.00	200,000,000,000	150,000,000,000	
MBSA0 On 16/04/2019 Spot Bond			8.06500	104.10345	8.06500	104.08055			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	104.10678	8.00000	104.08406			0.00	0	0	
Total MBSA01/R204 SPOT									0.00	0	0	
Total For MBSA01/R204									0.00	0	0	
MBSA0 On 15/04/2019 Spot Bond			7.97500	104.06596	7.97500	104.04331			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	104.02083	8.91000	103.99555			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	101.96735			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			8.84000	105.08889	8.84000	105.06378			0.00	0	0	
Total MEFBS5 SPOT									0.00	0	0	
Total For MEFBS5									0.00	0	0	
MFS1B On 20/09/2019 Spot Bond			8.56000	8.56000	8.56000	101.00443			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	106.70849			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	100.34790			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	100.47156			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	100.92107			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	100.44687			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			8.66500	8.66500	8.66500	102.78142		8,665,000,000,000.00	1,000,000,000	900,000,000	
Total MMIG02 SPOT								8,665,000,000,000.00	1,000,000,000	900,000,000	
Total For MMIG02								8,665,000,000,000.00	1,000,000,000	900,000,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.75937		0.00	0	0	
Total MMIG03 SPOT								0.00	0	0	
Total For MMIG03								0.00	0	0	
MMIG0 On 12/08/2025 Spot Bond			11.51500	11.51500	11.51500	100.39159		0.00	0	0	
Total MMIG04 SPOT								0.00	0	0	
Total For MMIG04								0.00	0	0	
MMIG0 On 12/08/2022 Spot Bond			9.84500	9.84500	9.84500	104.15441		0.00	0	1,050,000,000	
Total MMIG05 SPOT								0.00	0	1,050,000,000	
Total For MMIG05								0.00	0	1,050,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.55617		0.00	270,000,000	770,000,000	
Total MMIG06 SPOT								0.00	270,000,000	770,000,000	
Total For MMIG06								0.00	270,000,000	770,000,000	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.24556		0.00	0	0	
Total MMIG07 SPOT								0.00	0	0	
Total For MMIG07								0.00	0	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	106.75205		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	102.59143		0.00	0	100,000,000	
Total MTN06 SPOT								0.00	0	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MTN06									0.00	0	100,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.90266			0.00	0	200,000,000
Total MTN07 SPOT									0.00	0	200,000,000
Total For MTN07									0.00	0	200,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	102.36428			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	103.11112			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	103.24566			0.00	0	220,000,000
Total MTN10 SPOT									0.00	0	220,000,000
Total For MTN10									0.00	0	220,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	100.75247			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	100.24522			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	100.60864			0.00	0	0
Total MTN13 SPOT									0.00	0	0
Total For MTN13									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0

Contract Details	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	101.02680				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	100.86111				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	100.85199				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	100.45915				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	100.45353				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	100.41630				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	100.20342				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	100.23941				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	100.28570				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			9.09500	100.40798	9.09500	100.38332				0.00	0	500,000,000
Total NAM01 SPOT										0.00	0	500,000,000
Total For NAM01										0.00	0	500,000,000
NAM02 On 29/06/2020 Spot Bond			8.05500	104.14956	8.05500	104.12697				0.00	0	0
Total NAM02 SPOT										0.00	0	0

Contract Details	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			9.44500	103.68263	9.44500	103.65620			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			10.51500	101.57203	10.51500	101.54328			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.88500	103.01312	8.88500	102.98838			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			7.81000	103.07022	7.81000	103.04876			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	100.24941	9.38000	100.22444			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			9.24500	102.15791	9.24500	102.13283		554,700,000,000.00		60,000,000	30,000,000
Total NBK13A SPOT								554,700,000,000.00		60,000,000	30,000,000
Total For NBK13A								554,700,000,000.00		60,000,000	30,000,000
NBK14/ On 25/06/2021 Spot Bond			8.13500	104.69999	8.13500	104.67706		0.00	0	0	0
Total NBK14A SPOT								0.00	0	0	0
Total For NBK14A								0.00	0	0	0
NBK15/ On 11/02/2022 Spot Bond			8.38500	102.11521	8.38500	102.09205		0.00	0	0	0
Total NBK15A SPOT								0.00	0	0	0
Total For NBK15A								0.00	0	0	0
NBK16/ On 12/02/2025 Spot Bond			9.65000	100.22747	9.65000	100.20137		7,334,000,000,000.00	760,000,000	380,000,000	
Total NBK16A SPOT								7,334,000,000,000.00	760,000,000	380,000,000	
Total For NBK16A								7,334,000,000,000.00	760,000,000	380,000,000	
NBK17/ On 22/04/2026 Spot Bond			9.82500	104.93146	9.82500	104.90381		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			8.65000	103.64782	8.65000	103.62371		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			8.91500	105.06860	8.91500	105.04343		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			9.76500	106.34931	9.76500	106.32146				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	100.21338				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.27500	103.88962	10.27500	103.86087				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.58500	105.05396	9.58500	105.02679				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			9.78500	108.13193	9.78500	108.10339				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	101.21465				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			9.86500	110.02682	9.86500	109.99756				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	101.08217				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			9.14500	9.14500	9.14500	105.99787				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	103.84636				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26, On 10/05/2023 Spot Bond			100.00000	17.75366	100.00000	17.71393				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	104.77270				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			10.07500	109.62542	10.07500	109.59567			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			9.55500	103.08472	9.55500	103.05814			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	101.57888			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			10.01500	104.10544	10.01500	104.07734			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			8.83000	103.97337	8.83000	103.94856		4,238,400,000,000.00	480,000,000	240,000,000	
Total NBK30A SPOT								4,238,400,000,000.00	480,000,000	240,000,000	
Total For NBK30A								4,238,400,000,000.00	480,000,000	240,000,000	
NBK30I, On 18/02/2021 Spot Bond					0.00000	101.98428			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			8.81500	105.83740	8.81500	105.81217		4,407,500,000,000.00	500,000,000	250,000,000	
Total NBK31A SPOT								4,407,500,000,000.00	500,000,000	250,000,000	
Total For NBK31A								4,407,500,000,000.00	500,000,000	250,000,000	
NBK31I, On 17/02/2023 Spot Bond					0.00000	100.96205			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	101.16946			0.00	4,400,000,000	3,200,000,000
Total NBK33B SPOT									0.00	4,400,000,000	3,200,000,000
Total For NBK33B									0.00	4,400,000,000	3,200,000,000
NBK34I, On 10/05/2021 Spot Bond					0.00000	102.46260			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	102.99085			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	103.96833			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	101.29626			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	102.65367			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			8.03500	102.01211	8.03500	101.99044		9,481,300,000,000.00	1,180,000,000	590,000,000	
Total NBK3A SPOT								9,481,300,000,000.00	1,180,000,000	590,000,000	
Total For NBK3A								9,481,300,000,000.00	1,180,000,000	590,000,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	72.92755	100.00000	72.78995		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			11.29000	11.29000	11.29000	55.01511		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	101.44287		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	101.20443		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	101.80286		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	102.19573		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	101.29548		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	101.30385		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	102.20917		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	102.83304				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	101.02805				0.00	0	100,000,000
Total NBK48B SPOT										0.00	0	100,000,000
Total For NBK48B										0.00	0	100,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	101.05856				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	101.47445				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	100.80686				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	100.82483				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	100.83225				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	100.85498				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	102.95663				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	100.20147				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			10.46000	101.01519	10.46000	100.98720				0.00	0	0

Contract 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	100.20040				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			10.49500	100.23136	10.49500	100.20350				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	100.20147				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	100.20306				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	100.20518				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	100.15941				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
NED071 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
NED081 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
NED091 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			8.36500	8.36500	8.36500	104.98035				0.00	0	730,000,000
Total NED15 SPOT										0.00	0	730,000,000
Total For NED15										0.00	0	730,000,000
NED16 On 08/04/2019 Spot Bond					0.00000	102.14062				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	101.98946				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	101.93508				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	102.35394				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.86000	105.52019	8.86000	105.49493				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	106.03583				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT11 On 26/11/2021 Spot Bond					0.00000	105.06754				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	101.43813				0.00	0	0

Contract 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	104.81540				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	105.15048				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	100.90170				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	103.18477				0.00	460,000,000	230,000,000
Total NGL04 SPOT										0.00	460,000,000	230,000,000
Total For NGL04										0.00	460,000,000	230,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.74104				0.00	920,000,000	460,000,000
Total NGL05 SPOT										0.00	920,000,000	460,000,000
Total For NGL05										0.00	920,000,000	460,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	100.73353				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	99.86623				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	102.13780				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	100.18522				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	105.08400	10.00000	105.05600				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	105.06833	13.50000	105.03042				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	100.50338				0.00	0	0

Contract 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	110.30685				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	109.46301				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			4.28000	4.28000	4.28000	207.18578				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	173.41353				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	127.44704				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	92.21391				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.48000	4.48000	4.48000	101.72713				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	126.72651				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	124.09030				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	167.13347				0.00	0	0

Contract 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	162.25704	4.84000	162.24528				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.14500	106.75485	4.14500	106.74905				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			7.61000	103.78471	7.61000	103.76330				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	100.77903				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	100.86111				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	100.39914				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	100.41199				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
NQ1A10 On 22/05/2020 Spot Bond			8.24000	8.24000	8.24000	103.38422				0.00	0	320,000,000
Total NQ1A10 SPOT										0.00	0	320,000,000
Total For NQ1A10										0.00	0	320,000,000
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.93661				0.00	0	0

Contract 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	100.99859				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	100.84652				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	100.84751				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			8.44000	8.44000	8.44000	103.39980				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	100.84480				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	100.88425				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			8.64000	8.64000	8.64000	103.41537				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	100.88430				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	100.97607				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	100.93958				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			8.71500	115.71897	8.71500	115.69171				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	180.36315	4.32000	180.35261				0.00	0	0

Contract 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			10.91500	111.82356	10.91500	111.79091			15,281,000,000,000.00	1,400,000,000	6,340,000,000
Total NRA028 SPOT									15,281,000,000,000.00	1,400,000,000	6,340,000,000
Total For NRA028									15,281,000,000,000.00	1,400,000,000	6,340,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	16.00322	100.00000	15.96760			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	102.11956			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	102.04927			0.00	0	200,000,000
Total NTC20 SPOT									0.00	0	200,000,000
Total For NTC20									0.00	0	200,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.06017			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	101.47186			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	101.85939			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	99.97761			0.00	0	0

Contract 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	100.49363			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	100.50607			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	100.86943			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	101.36297			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.83500	103.99984	7.83500	103.97777		3,134,000,000,000.00	400,000,000	300,000,000	
Total OML03 SPOT								3,134,000,000,000.00	400,000,000	300,000,000	
Total For OML03								3,134,000,000,000.00	400,000,000	300,000,000	
OML04 On 19/03/2020 Spot Bond					0.00000	100.98638		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			8.91500	8.91500	8.91500	101.00691		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			9.89500	101.34603	9.89500	101.31944		0.00	0	1,770,000,000	
Total OML06 SPOT								0.00	0	1,770,000,000	
Total For OML06								0.00	0	1,770,000,000	
OML07 On 19/03/2025 Spot Bond			10.86500	100.67833	10.86500	100.64939		0.00	0	1,370,000,000	
Total OML07 SPOT								0.00	0	1,370,000,000	
Total For OML07								0.00	0	1,370,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	101.31877		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			9.99500	103.02735	9.99500	103.00004		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			10.91500	102.43073	10.91500	102.40115		2,401,297,817,000.00	219,999,800	1,029,999,900	

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 OML10 SPOT									2,401,297,817,000.00	219,999,800	1,029,999,900
Total For OML10									2,401,297,817,000.00	219,999,800	1,029,999,900
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	105.08400	10.00000	105.05600				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	100.39834				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	101.17787				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	100.66009				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	100.67612				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	100.62427				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	100.66100				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	100.69867				0.00	0	0

Contract 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	100.46620			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	100.81896			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	100.85787			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	100.89189			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	100.95989			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	100.96959			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	100.97930			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			8.74500	112.51266	8.71500	112.66289			715,015,894,477,500.00	3,855,347,729,500	2,297,645,426,700
Total R186 SPOT									15,015,894,477,500.00	855,347,729,500	297,645,426,700
Total For R186									15,015,894,477,500.00	855,347,729,500	297,645,426,700
R197 On 07/12/2023 Spot Bond			3.12000	297.65339	3.12000	297.64564			26,541,088,704,000.00	8,506,759,200	34,191,279,600
Total R197 SPOT									26,541,088,704,000.00	8,506,759,200	34,191,279,600
Total For R197									26,541,088,704,000.00	8,506,759,200	34,191,279,600
R202 On 07/12/2033 Spot Bond			3.28000	231.84725	3.28000	231.84019			492,144,028,736,000.00	150,043,911,200	313,732,063,700
Total R202 SPOT									2,144,028,736,000.00	150,043,911,200	313,732,063,700
Total For R202									2,144,028,736,000.00	150,043,911,200	313,732,063,700
R2023 On 28/02/2023 Spot Bond			7.87500	100.18607	7.84500	100.26449			777,067,647,350,000.00	1,749,468,907,600	1,052,689,832,600
Total R2023 SPOT									7,067,647,350,000.00	749,468,907,600	1,052,689,832,600
Total For R2023									7,067,647,350,000.00	749,468,907,600	1,052,689,832,600
R2030 On 31/01/2030 Spot Bond			9.26000	92.73261	9.26000	92.70943			070,229,663,352,000.00	1,303,480,525,200	645,529,222,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									'0,229,663,352,000.00	303,480,525,200	545,529,222,800
Total For R2030									'0,229,663,352,000.00	303,480,525,200	545,529,222,800
R2032 On 31/03/2032 Spot Bond			9.49500	90.76745	9.49500	90.74433			251,762,637,117,000.00	1,606,294,116,600	900,663,985,800
Total R2032 SPOT									51,762,637,117,000.00	606,294,116,600	900,663,985,800
Total For R2032									51,762,637,117,000.00	606,294,116,600	900,663,985,800
R2035 On 28/02/2035 Spot Bond			9.69000	94.13922	9.69000	94.11501			618,422,762,594,000.00	1,095,812,462,600	962,220,263,900
Total R2035 SPOT									18,422,762,594,000.00	095,812,462,600	962,220,263,900
Total For R2035									18,422,762,594,000.00	095,812,462,600	962,220,263,900
R2037 On 31/01/2037 Spot Bond			9.76000	90.76455	9.76000	90.74066			276,307,336,032,000.00	1,155,359,358,200	993,376,555,200
Total R2037 SPOT									'6,307,336,032,000.00	155,359,358,200	993,376,555,200
Total For R2037									'6,307,336,032,000.00	155,359,358,200	993,376,555,200
R2040 On 31/01/2040 Spot Bond			9.87500	93.72147	9.87500	93.69652			431,968,320,700,000.00	1,461,465,146,400	907,359,085,100
Total R2040 SPOT									11,968,320,700,000.00	461,465,146,400	907,359,085,100
Total For R2040									11,968,320,700,000.00	461,465,146,400	907,359,085,100
R2044 On 31/01/2044 Spot Bond			9.86000	91.12801	9.86000	91.10378			289,326,463,608,000.00	739,282,602,800	721,502,596,716
Total R2044 SPOT									19,326,463,608,000.00	739,282,602,800	721,502,596,716
Total For R2044									19,326,463,608,000.00	739,282,602,800	721,502,596,716
R2048 On 28/02/2048 Spot Bond			9.83000	90.37373	9.83000	90.35016			388,419,877,297,000.00	2,582,748,715,900	2,105,904,200,000
Total R2048 SPOT									18,419,877,297,000.00	582,748,715,900	105,904,200,000
Total For R2048									18,419,877,297,000.00	582,748,715,900	105,904,200,000
R207 On 15/01/2020 Spot Bond			6.57000	101.96853	6.56000	101.95806			905,722,728,254,000.00	290,064,342,200	97,509,936,600
Total R207 SPOT									15,722,728,254,000.00	290,064,342,200	97,509,936,600
Total For R207									15,722,728,254,000.00	290,064,342,200	97,509,936,600
R208 On 31/03/2021 Spot Bond			6.99500	99.51242	7.01500	99.45687			799,456,049,157,000.00	1,543,882,208,600	758,949,852,600
Total R208 SPOT									19,456,049,157,000.00	543,882,208,600	758,949,852,600
Total For R208									19,456,049,157,000.00	543,882,208,600	758,949,852,600
R209 On 31/03/2036 Spot Bond			9.68000	71.63285	9.63500	71.90697			681,975,355,056,000.00	3,996,071,834,200	1,416,684,000,000
Total R209 SPOT									11,975,355,056,000.00	996,071,834,200	416,684,000,000
Total For R209									11,975,355,056,000.00	996,071,834,200	416,684,000,000
R210 On 31/03/2028 Spot Bond			3.28500	183.34964	3.28000	183.41673			14,109,891,651,000.00	4,295,248,600	24,983,649,400
Total R210 SPOT									14,109,891,651,000.00	4,295,248,600	24,983,649,400
Total For R210									14,109,891,651,000.00	4,295,248,600	24,983,649,400
R212 On 31/01/2022 Spot Bond			3.03500	155.66459	3.03000	155.68186			443,530,863,456,000.00	475,627,961,600	255,789,980,800
Total R212 SPOT									13,530,863,456,000.00	475,627,961,600	255,789,980,800
Total For R212									13,530,863,456,000.00	475,627,961,600	255,789,980,800
R213 On 28/02/2031 Spot Bond			9.42500	83.39412	9.38500	83.62298			164,985,895,567,500.00	760,210,705,100	524,988,533,400

Contract 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									4,985,895,567,500.00	760,210,705,100	524,988,533,400
Total For R213									4,985,895,567,500.00	760,210,705,100	524,988,533,400
R214 On 28/02/2041 Spot Bond			9.84500	70.65813	9.84500	70.63968			795,219,347,719,000.00	690,220,350,200	659,324,410,800
Total R214 SPOT									15,219,347,719,000.00	690,220,350,200	659,324,410,800
Total For R214									15,219,347,719,000.00	690,220,350,200	659,324,410,800
RCG01 On 24/10/2019 Spot Bond					0.00000	101.97375			0.00	800,000,000	400,000,000
Total RCG01B SPOT									0.00	800,000,000	400,000,000
Total For RCG01B									0.00	800,000,000	400,000,000
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				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.15389				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	100.30558				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	100.46542				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	100.59845				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	100.39269				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	100.41469				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	100.70780				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	100.34333				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB13 SPOT										0.00	0	100,000,000
Total For RDFB13										0.00	0	100,000,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.38755				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	100.55734				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	101.05170				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.08209				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	101.10646				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	100.13794				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	94.37131				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	100.14565				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	100.53966				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	101.58090				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	100.93683				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	101.26821				0.00	0	0

Contract 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	100.83928				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	100.49056				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	102.66769				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	102.99549				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	100.31933				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	101.04284				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	100.76684				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	103.17862				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	103.95072				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	101.16750				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	102.77874				0.00	0	0

Contract 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	101.54653				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	100.76657				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	101.59621				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	101.62417				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	101.25665				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	101.78039				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	100.68259				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			8.55000	106.97818	8.55000	106.95357				0.00	0	600,000,000
Total RW21 SPOT										0.00	0	600,000,000
Total For RW21										0.00	0	600,000,000
RW23 On 10/12/2023 Spot Bond			9.49500	102.87707	9.49500	102.85086				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.98500	98.68576	10.98500	98.65677				0.00	0	185,000,000
Total RW28 SPOT										0.00	0	185,000,000
Total For RW28										0.00	0	185,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.08400	10.00000	105.05600				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	101.66442				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	102.58372				0.00	52,000,000	16,000,000
Total SBK18 SPOT										0.00	52,000,000	16,000,000
Total For SBK18										0.00	52,000,000	16,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.62208				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	101.81920				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	102.85520				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	103.11672				0.00	48,000,000	724,000,000
Total SBK22 SPOT										0.00	48,000,000	724,000,000
Total For SBK22										0.00	48,000,000	724,000,000
SBK23 On 28/05/2022 Spot Bond			10.14500	107.58357	10.14500	107.55416				0.00	0	2,030,000,000

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	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	104.46440			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	106.01778			0.00	0	110,000,000
Total SBK25 SPOT									0.00	0	110,000,000
Total For SBK25									0.00	0	110,000,000
SBK26 On 25/04/2021 Spot Bond			9.46500	110.33411	9.46500	110.30608			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	101.32722			0.00	0	121,000,000
Total SBN01 SPOT									0.00	0	121,000,000
Total For SBN01									0.00	0	121,000,000
SBS18 On 23/06/2021 Spot Bond					0.00000	101.23973			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.40000	106.22024	8.40000	106.19623		336,000,000,000.00		40,000,000	20,000,000
Total SBS19 SPOT								336,000,000,000.00		40,000,000	20,000,000
Total For SBS19								336,000,000,000.00		40,000,000	20,000,000
SBS20 On 15/05/2026 Spot Bond			9.35000	107.28224	9.35000	107.25516		93,500,000,000.00		10,000,000	20,000,000
Total SBS20 SPOT								93,500,000,000.00		10,000,000	20,000,000
Total For SBS20								93,500,000,000.00		10,000,000	20,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.66441			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	100.90254			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			7.42000	103.25948	7.42000	103.23873			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			8.84500	106.03725	8.84500	106.01189		15,921,000,000,000.00		1,800,000,000	900,000,000

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 SBS27 SPOT									15,921,000,000,000.00	1,800,000,000	900,000,000
Total For SBS27									15,921,000,000,000.00	1,800,000,000	900,000,000
SBS29 On 12/06/2019 Spot Bond			7.55500	102.74991	7.55500	102.72897			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.45500	96.36690	9.45500	96.34232			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	100.48296			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			9.56500	104.08023	9.56500	104.05352		17,025,700,000,000.00	1,780,000,000	890,000,000	
Total SBS31 SPOT								17,025,700,000,000.00	1,780,000,000	890,000,000	
Total For SBS31								17,025,700,000,000.00	1,780,000,000	890,000,000	
SBS33 On 19/09/2019 Spot Bond					0.00000	100.21013			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			9.56500	102.50750	9.56500	102.48147			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	101.85176			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			8.14500	101.14743	8.14500	101.12513			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			9.19500	100.99289	9.19500	100.96782		5,608,950,000,000.00	610,000,000	305,000,000	
Total SBS38 SPOT								5,608,950,000,000.00	610,000,000	305,000,000	
Total For SBS38								5,608,950,000,000.00	610,000,000	305,000,000	
SBS39 On 29/01/2030 Spot Bond			10.13500	98.79923	10.13500	98.77226			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			8.43500	103.52468	8.43500	103.50106			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	101.67795			0.00	0	0

Contract 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			8.66000	107.78707	8.66000	107.76183			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			9.24500	110.79965	9.24500	110.77199		7,765,800,000,000.00		840,000,000	420,000,000
Total SBS42 SPOT								7,765,800,000,000.00		840,000,000	420,000,000
Total For SBS42								7,765,800,000,000.00		840,000,000	420,000,000
SBS43 On 12/11/2027 Spot Bond			9.57000	111.29900	9.57000	111.27026			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	101.95206			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			8.70000	107.52779	8.70000	107.50249			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	102.59260			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	101.61423			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	102.47737			0.00	4,260,000,000	7,890,000,000
Total SBS49 SPOT									0.00	4,260,000,000	7,890,000,000
Total For SBS49									0.00	4,260,000,000	7,890,000,000
SBS50 On 31/01/2022 Spot Bond			9.02500	102.52364	9.02500	102.49865		5,054,000,000,000.00		560,000,000	280,000,000
Total SBS50 SPOT								5,054,000,000,000.00		560,000,000	280,000,000
Total For SBS50								5,054,000,000,000.00		560,000,000	280,000,000
SBS51 On 31/01/2024 Spot Bond			9.75500	9.75500	9.75500	101.56316		12,486,400,000,000.00		1,280,000,000	640,000,000
Total SBS51 SPOT								12,486,400,000,000.00		1,280,000,000	640,000,000
Total For SBS51								12,486,400,000,000.00		1,280,000,000	640,000,000
SBS52 On 29/01/2030 Spot Bond					0.00000	103.55525			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	103.32290			0.00	0	0

Contract 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	100.77471			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	101.37829			0.00	280,000,000	70,000,000
Total SBS55 SPOT									0.00	280,000,000	70,000,000
Total For SBS55									0.00	280,000,000	70,000,000
SBS56 On 12/06/2022 Spot Bond			8.48000	8.48000	8.48000	103.88030			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	101.34563			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	102.40746			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	101.78292			0.00	0	100,000,000
Total SBS59 SPOT									0.00	0	100,000,000
Total For SBS59									0.00	0	100,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	102.49589			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	101.31356			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	101.32863			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	101.36516			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			4.07000	286.32354	4.07000	286.30872		407,000,000,000.00		100,000,000	50,000,000
Total SBSI11 SPOT								407,000,000,000.00		100,000,000	50,000,000
Total For SBSI11								407,000,000,000.00		100,000,000	50,000,000
SBSI14 On 07/12/2033 Spot Bond			4.43000	4.43000	4.43000	203.76943		0.00		0	0

Contract 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	105.04558			0.00	1,120,000,000	1,460,000,000
Total SBT101 SPOT									0.00	1,120,000,000	1,460,000,000
Total For SBT101									0.00	1,120,000,000	1,460,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	104.74838			0.00	0	1,100,000,000
Total SBT102 SPOT									0.00	0	1,100,000,000
Total For SBT102									0.00	0	1,100,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	99.96944			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	103.65991			0.00	1,800,000,000	900,000,000
Total SBT201 SPOT									0.00	1,800,000,000	900,000,000
Total For SBT201									0.00	1,800,000,000	900,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.70845			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			9.89500	105.12154	9.89500	105.09365		9,697,100,000,000.00		980,000,000	490,000,000
Total SBT203 SPOT								9,697,100,000,000.00		980,000,000	490,000,000
Total For SBT203								9,697,100,000,000.00		980,000,000	490,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	102.67395			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	102.67409			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	102.43290			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	105.08400	10.00000	105.05600			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	102.77150			0.00	980,000,000	1,470,000,000

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	1,470,000,000
Total For SLI4									0.00	980,000,000	1,470,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.00731			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	101.03483			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	100.98155			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	101.00935			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	101.05172			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	101.06255			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	101.06469			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	101.07033			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	101.14158			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	101.16445			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	101.11232			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	101.13681			0.00	0	0

Contract 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	103.59808				0.00	6,080,000,000	6,090,000,000
Total SNT02 SPOT										0.00	6,080,000,000	6,090,000,000
Total For SNT02										0.00	6,080,000,000	6,090,000,000
SNT03 On 12/04/2023 Spot Bond			10.09500	10.09500	10.09500	110.83683				0.00	0	1,750,000,000
Total SNT03 SPOT										0.00	0	1,750,000,000
Total For SNT03										0.00	0	1,750,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.42427				0.00	700,000,000	1,095,000,000
Total SNT04 SPOT										0.00	700,000,000	1,095,000,000
Total For SNT04										0.00	700,000,000	1,095,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.38280				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.36410				0.00	0	210,000,000
Total SPDA11 SPOT										0.00	0	210,000,000
Total For SPDA11										0.00	0	210,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.64496				0.00	0	420,000,000
Total SPDA12 SPOT										0.00	0	420,000,000
Total For SPDA12										0.00	0	420,000,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.02966				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	101.03407				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	100.85167				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	101.05832				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	100.44474				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	101.82367				0.00	0	0

Contract 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	100.02317				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	100.31767				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		200,000,000,000,000.00		2,000,000,000	1,000,000,000	
Total SS040U SPOT								10,000,000,000,000.00		2,000,000,000	1,000,000,000	
Total For SS040U								10,000,000,000,000.00		2,000,000,000	1,000,000,000	
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			8.41500	103.27440	8.41500	103.25101				0.00	0	100,000,000
Total SSA06 SPOT										0.00	0	100,000,000
Total For SSA06										0.00	0	100,000,000
SSN00 On 31/03/2021 Spot Bond			8.58500	96.64775	8.58500	96.62544				0.00	0	130,000,000
Total SSN004 SPOT										0.00	0	130,000,000
Total For SSN004										0.00	0	130,000,000
SSN00 On 31/03/2021 Spot Bond			8.58500	96.64775	8.58500	96.62544			14,422,800,000,000.00		1,680,000,000	2,530,000,000
Total SSN005 SPOT									14,422,800,000,000.00	1,680,000,000	2,530,000,000	
Total For SSN005									14,422,800,000,000.00	1,680,000,000	2,530,000,000	
SSN01 On 31/01/2025 Spot Bond			4.57000	4.57000	4.57000	122.99371				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			10.21500	104.29286	10.21500	104.26432				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.25500	72.98191	11.25500	72.96020				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	100.01624				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	100.60183				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	100.24563				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	100.60820				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	100.96212				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	100.72076				0.00	0	0

Contract 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	101.58444				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN040 On 13/10/2023 Spot Bond					0.00000	101.80030				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN041 On 13/10/2023 Spot Bond			9.24500	106.48810	9.24500	106.46166				0.00	0	400,000,000
Total SSN041 SPOT										0.00	0	400,000,000
Total For SSN041										0.00	0	400,000,000
SSN041 On 31/01/2038 Spot Bond			4.32000	104.09530	4.32000	104.08916				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN044 On 09/02/2027 Spot Bond					0.00000	99.50665				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN046 On 30/04/2027 Spot Bond					0.00000	101.45869				0.00	0	450,000,000
Total SSN046 SPOT										0.00	0	450,000,000
Total For SSN046										0.00	0	450,000,000
SSN047 On 05/04/2027 Spot Bond					0.00000	99.68695				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN050 On 08/12/2023 Spot Bond			4.15000	4.15000	4.15000	285.37795				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN051 On 26/09/2020 Spot Bond					0.00000	100.04139				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN052 On 26/10/2020 Spot Bond					0.00000	101.57975				0.00	0	100,000,000
Total SSN052 SPOT										0.00	0	100,000,000
Total For SSN052										0.00	0	100,000,000
SSN053 On 26/10/2020 Spot Bond			7.06700	105.46696	7.06700	105.44683				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN055 On 26/10/2022 Spot Bond					0.00000	101.45535				0.00	0	0

Contract 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	101.27744				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	99.83184				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	172.19040				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	127.13770				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			4.28000	4.28000	4.28000	104.69000				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	92.62430				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	172.19040				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	100.70480				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	100.69650				0.00	0	0

Contract 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	100.67603				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	100.32430				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	100.31943				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	100.22499				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	101.82625				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	100.97600				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	101.21307				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	100.74069				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	100.41830				0.00	0	0

Contract 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	101.27358				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			4.15500	4.15500	4.15500	209.71400				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			9.73500	96.46976	9.73500	96.44457				0.00	0	100,000,000
Total SZ25 SPOT										0.00	0	100,000,000
Total For SZ25										0.00	0	100,000,000
T12A11 On 21/08/2019 Spot Bond					0.00000	101.13606				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			8.21000	101.21390	8.21000	101.19186				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	100.88360				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			8.11000	104.03500	8.11000	104.01216				0.00	0	100,000,000
Total T13A12 SPOT										0.00	0	100,000,000
Total For T13A12										0.00	0	100,000,000
T13A15 On 21/08/2020 Spot Bond					0.00000	100.86101				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			8.21000	103.73477	8.21000	103.71172				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	100.72236				0.00	0	0

Contract 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			8.16000	103.00503	8.16000	102.98227				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	100.86227				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	100.84389				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	100.86263				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	104.61012	8.55000	104.58592				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	100.78234				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	99.75333				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	100.83044				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	101.89512				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	101.43129				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	100.54979				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	100.19073				0.00	0	0

Contract 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	101.87629				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	101.76494				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	101.29073				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	100.64109				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	101.38650				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	99.72630				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	99.76214				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.54339				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	100.55433				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	100.87501				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	100.18007				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	100.18332				0.00	0	0

Contract 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	100.84395				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			8.16000	8.16000	8.16000	101.27925				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	100.86289				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			8.07000	101.03105	8.07000	101.00941				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	100.86289				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			8.18000	100.87692	8.18000	100.85502				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	100.90547				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	100.90547				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	100.90547				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	100.90547				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	101.29224				0.00	0	0

Contract 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	101.29224				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	100.98111				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	100.98016				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	101.28753				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	101.28368				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	101.31058				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	101.28188				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	101.05887				0.00	600,000,000	300,000,000
Total TH13A3 SPOT										0.00	600,000,000	300,000,000
Total For TH13A3										0.00	600,000,000	300,000,000
TH13A:On 21/08/2020 Spot Bond			8.31000	102.22165	8.31000	102.19867				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	101.66752				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			8.20000	102.79872	8.20000	102.77590				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	100.90535				0.00	0	0

Contract 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	100.90630				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	100.93371				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	100.89367				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	100.90252				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	100.97150				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	100.97905				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	100.98094				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	100.97750				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	101.02342				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	101.28242				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	101.28242				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	101.31061				0.00	0	0

Contract 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	101.26917				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	101.30122				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	101.13169				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	100.87586				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			8.31500	107.70791	8.31500	107.68367				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	101.09550				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	102.07082				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			8.36500	105.58193	8.36500	105.55804				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.93346				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.37221				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.89381				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	100.98064				0.00	0	0

Contract 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	102.35919				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	100.95045				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	101.26295				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	101.24323				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	102.33725				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	100.83421				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	100.85325				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	103.42042				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	101.04347				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	100.66199				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	100.82098				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	100.83055				0.00	0	0

Contract 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	100.87405				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	100.86649				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	101.63406				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	100.91846				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	101.51995				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	100.89579				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	101.19274				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	101.14570				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	101.09674				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	101.86939				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	101.78690				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	102.66762				0.00	0	0

Contract 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	102.80964				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.95000	7.95000	7.95000	98.85672				0.00	0	100,000,000
Total TL20 SPOT										0.00	0	100,000,000
Total For TL20										0.00	0	100,000,000
TL20/R-On 22/02/2020 Spot Bond			100.00000	56.64241	100.00000	56.53495				0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	105.08400	10.00000	105.05600				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	100.57069				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	100.56289				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			9.03500	100.59279	9.03500	100.56863				0.00	0	200,000,000
Total TL24 SPOT										0.00	0	200,000,000
Total For TL24										0.00	0	200,000,000
TL25 On 04/09/2024 Spot Bond			9.54500	100.74120	9.54500	100.71568		3,818,000,000,000.00		400,000,000	200,000,000	
Total TL25 SPOT								3,818,000,000,000.00		400,000,000	200,000,000	
Total For TL25								3,818,000,000,000.00		400,000,000	200,000,000	
TL26 On 25/11/2024 Spot Bond					0.00000	101.88196				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	101.78263				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.98500	100.81032	9.98500	100.78333				0.00	0	800,000,000
Total TL28 SPOT										0.00	0	800,000,000
Total For TL28										0.00	0	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	101.56022			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	100.12049			0.00	0	0
Total TLC07 SPOT									0.00	0	0
Total For TLC07									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	100.12978			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.24500	103.39371	8.24500	103.37101		747,988,299,648,000.00	90,720,230,400	32,170,430,600	
Total TN20 SPOT								17,988,299,648,000.00	90,720,230,400	32,170,430,600	
Total For TN20								17,988,299,648,000.00	90,720,230,400	32,170,430,600	
TN20/R On 17/09/2020 Spot Bond			100.00000	38.01048	100.00000	37.92680		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	29.04587	100.00000	28.98088		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			9.44500	109.21246	9.44500	109.18462		372,510,800,000,000.00	39,440,000,000	21,236,800,000	
Total TN23 SPOT								2,510,800,000,000.00	39,440,000,000	21,236,800,000	
Total For TN23								2,510,800,000,000.00	39,440,000,000	21,236,800,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.00899	100.00000	16.97093		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			10.21500	97.67964	10.21500	97.65276		738,342,553,536,000.00	72,280,230,400	23,465,930,600	
Total TN25 SPOT								18,342,553,536,000.00	72,280,230,400	23,465,930,600	
Total For TN25								18,342,553,536,000.00	72,280,230,400	23,465,930,600	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.85043	100.00000	10.82615		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			10.41500	94.80961	10.41500	94.78303			31,453,300,000,000.00	3,020,000,000	810,000,000
Total TN27 SPOT									1,453,300,000,000.00	3,020,000,000	810,000,000
Total For TN27									1,453,300,000,000.00	3,020,000,000	810,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.12625	100.00000	12.09911			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.96000	101.95400	10.96000	101.92412			159,577,600,000,000.00	14,560,000,000	11,880,000,000
Total TN30 SPOT									159,577,600,000,000.00	14,560,000,000	11,880,000,000
Total For TN30									159,577,600,000,000.00	14,560,000,000	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.52789	8.00000	123.50127			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			11.74500	97.29543	11.74500	97.26493			70,470,000,000,000.00	6,000,000,000	10,000,000,000
Total TN40 SPOT									70,470,000,000,000.00	6,000,000,000	10,000,000,000
Total For TN40									70,470,000,000,000.00	6,000,000,000	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	105.04208	10.75000	105.01187			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	105.08400	10.00000	105.05600			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	101.79237			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			8.62500	104.44483	8.62500	104.42047			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			8.46000	104.65605	8.46000	104.63223			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			8.26000	8.26000	8.26000	104.98750			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	100.37266			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	100.38201				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	100.42123				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	100.43614				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	100.53271				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	100.53271				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.00976				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	101.03490				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			8.94500	103.60718	8.94500	103.58213				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	101.00408				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	101.02580				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	101.19841				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	101.17458				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	100.31729				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	100.33971				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	100.35009				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			9.24500	101.49432	9.24500	100.23834				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	100.38944				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	92.38830				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	102.63883				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	103.11484				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	103.31508				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	102.60318				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	101.63052				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	101.52000				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	101.37786				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	101.31523				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	101.18997				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	101.16795				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	100.60463				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	100.43841				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			8.79300	104.08408	8.79300	104.05974				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			10.61500	103.95585	10.61500	103.92663				0.00	0	100,000,000
Total UG26 SPOT										0.00	0	100,000,000
Total For UG26										0.00	0	100,000,000
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0

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	100.48613			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	99.97771			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	100.27864			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	99.74431			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	101.61881			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	101.44667			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	100.80823			0.00	0	330,000,000
Total VKE13 SPOT									0.00	0	330,000,000
Total For VKE13									0.00	0	330,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.70788			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	102.28946			0.00	0	830,000,000
Total WHL01 SPOT									0.00	0	830,000,000
Total For WHL01									0.00	0	830,000,000
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	99.91293			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	100.12837			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			7.22500	103.27345	7.22500	103.25325			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			7.20000	104.96937	7.20000	104.94886			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			7.84000	105.25907	7.84000	105.23671			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	27.51675	100.00000	27.45518			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			6.61000	96.78335	6.61000	96.76596			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									2.41e+017	556,605,195,656	529,463,894,384
Total for SPOT :									2.41e+017	556,605,195,656	529,463,894,384
Total Futures									2.41e+017	556,605,200,825	529,464,683,689
Total Options									0.00	0	158,890
Grand Total:									2.41e+017	556,605,200,825	529,464,842,579