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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/05/2019 Bond Future			10.93455	76.46231	11.01204	76.01164			0.00	0	350
ES33 On 01/08/2019 Bond Future			11.03716	77.90889	11.11681	77.45316			0.00	0	0
ES33 On 07/11/2019 Bond Future			11.14508	75.75689	11.22781	75.29159			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			11.18040	78.26819	11.26305	77.72019			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.28087	79.74949	11.36588	79.19455			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.38660	77.16653	11.47486	76.60000			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 02/05/2019 Bond Future			134.35620	134.35620	134.44463	134.44463			0.00	0	691
I2025 On 01/08/2019 Bond Future			135.47345	135.47345	135.56969	135.56969			0.00	0	0
I2025 On 07/11/2019 Bond Future			138.36660	138.36660	138.46516	138.46516			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			100.84037	100.84037	100.85107	100.85107			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			102.77258	102.77258	102.78812	102.78812			0.00	0	0
I2029	On	07/11/2019	Bond Future			103.85966	103.85966	103.87566	103.87566			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			103.44102	103.44102	102.95660	102.95660			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			105.42291	105.42291	104.93399	104.93399			0.00	0	0
I2033	On	07/11/2019	Bond Future			106.49035	106.49035	105.99113	105.99113			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			122.33700	122.33700	122.34959	122.34959			0.00	0	10,812
I2038	On	01/08/2019	Bond Future			123.04174	123.04174	123.06026	123.06026			0.00	0	0
I2038	On	07/11/2019	Bond Future			125.66952	125.66952	125.68864	125.68864			0.00	0	0
Total I2038 Future												0.00	0	10,812
Total For I2038												0.00	0	10,812
I2046	On	02/05/2019	Bond Future			114.95140	114.95140	114.96342	114.96342			0.00	0	12,523
I2046	On	01/08/2019	Bond Future			117.15398	117.15398	117.17164	117.17164			0.00	0	0
I2046	On	07/11/2019	Bond Future			117.91542	117.91542	117.93363	117.93363			0.00	0	0
Total I2046 Future												0.00	0	12,523
Total For I2046												0.00	0	12,523
I2050	On	02/05/2019	Bond Future			120.12830	120.12830	119.64596	119.64596			4,805,132.00	40	10,684
I2050	On	01/08/2019	Bond Future			120.61219	120.61219	120.12589	120.12589			0.00	0	0
I2050	On	07/11/2019	Bond Future			123.18807	123.18807	122.69174	122.69174			0.00	0	0
Total I2050 Future												4,805,132.00	40	10,684
Total For I2050												4,805,132.00	40	10,684
R186	On	02/05/2019	Bond Future			8.67921	113.93294	8.72533	113.66376		6.86	2,668,993,052.44	23,426	88,469
R186	On	01/08/2019	Bond Future			8.72790	110.78857	8.77538	110.51927		6.99	0.00	0	0
R186	On	07/11/2019	Bond Future			8.76860	113.12756	8.81860	112.85267		6.63	0.00	0	0
Total R186 Future												2,668,993,052.44	23,426	88,469
R186	On	02/05/2019	Bond Future	9.02	Call			2,336.41000	2.33641	2,520,720	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			636.59000	0.63659	551,720	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,377.40000	2.37740	2,563,310	6.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			588.98000	0.58898	508,890	6.90	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			1,872.37000	1.87237	2,036,070	6.80	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			860.61000	0.86061	755,130	6.80	0.00	0	4,250
R186	On	02/05/2019	Bond Future	9.25	Call			3,343.52000	3.34352	3,560,230	7.04	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			1,511.76000	1.51176	1,358,750	6.62	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			1,071.65000	1.07165	1,187,820	6.62	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.80	Put			1,090.10000	1.09010	966,080	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,524.11000	1.52411	1,669,270	6.73	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			2,459.93000	2.45993	2,649,020	6.90	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			2,255.67000	2.25567	2,436,710	6.86	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			5,847.75000	5.84775	6,101,230	7.62	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			82.11000	0.08211	66,410	7.62	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			7,255.09000	7.25509	7,516,660	7.93	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			36.36000	0.03636	28,750	7.93	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			340.66000	0.34066	288,190	7.04	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			3,113.76000	3.11376	3,324,280	7.00	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			1,607.82000	1.60782	1,448,980	6.60	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			991.80000	0.99180	1,102,140	6.60	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			2,032.98000	2.03298	1,851,320	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			709.66000	0.70966	797,180	6.51	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			670.13000	0.67013	581,990	6.86	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.30	Call			3,580.64000	3.58064	3,802,860	7.10	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			7,514.70000	7.51470	7,777,480	7.93	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			29.80000	0.02980	23,400	7.93	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			6,942.43000	6.94243	7,202,540	7.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			44.30000	0.04430	35,230	7.88	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			392.42000	0.39242	333,760	7.00	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			620.49000	0.62049	537,220	6.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,295.89000	2.29589	2,478,570	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			653.19000	0.65319	566,690	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			1,360.59000	1.36059	1,217,310	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,212.86000	1.21286	1,338,760	6.66	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			297.22000	0.29722	250,260	7.10	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			658.99000	0.65899	599,930	7.54	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			4,791.00000	4.79100	4,999,820	7.52	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			677.83000	0.67783	617,350	7.52	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,882.33000	2.88233	3,048,170	7.03	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			7,373.91000	7.37391	7,613,190	8.17	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			299.19000	0.29919	269,170	8.17	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,835.37000	4.83537	5,044,910	7.53	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			668.34000	0.66834	608,580	7.53	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			4,879.84000	4.87984	5,090,080	7.54	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			3,547.21000	3.54721	3,352,660	6.39	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			811.85000	0.81185	886,600	6.39	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			1,341.48000	1.34148	1,238,020	7.03	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			2,877.66000	2.87766	3,029,340	6.59	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			2,105.09000	2.10509	1,981,880	6.59	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			2,812.70000	2.81270	2,962,500	6.58	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			2,148.97000	2.14897	2,023,880	6.58	0.00	0	0

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R186	On	07/11/2019	Bond Future	8.95	Call			2,845.10000	2.84510	2,995,830	6.58	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			2,126.94000	2.12694	2,002,780	6.58	0.00	0	0
Total R186 Option												0.00	0	72,120
Total For R186												2,668,993,052.44	23,426	160,589
R197	On	02/05/2019	Bond Future			303.30242	303.30242	303.90855	303.90855			0.00	0	2,350
R197	On	01/08/2019	Bond Future			301.55799	301.55799	302.18924	302.18924			0.00	0	0
R197	On	07/11/2019	Bond Future			307.99842	307.99842	308.64368	308.64368			0.00	0	0
Total R197 Future												0.00	0	2,350
Total For R197												0.00	0	2,350
R202	On	02/05/2019	Bond Future			234.25452	234.25452	234.95088	234.95088			0.00	0	8,966
R202	On	01/08/2019	Bond Future			234.72974	234.72974	235.44974	235.44974			0.00	0	0
R202	On	07/11/2019	Bond Future			239.74242	239.74242	240.47840	240.47840			0.00	0	0
Total R202 Future												0.00	0	8,966
Total For R202												0.00	0	8,966
R2023	On	02/05/2019	Bond Future			7.73558	101.46183	7.78149	101.31262		3.15	0.00	0	69,212
R2023	On	01/08/2019	Bond Future			7.73649	103.38127	7.78458	103.23383		3.52	0.00	0	0
R2023	On	07/11/2019	Bond Future			7.72117	101.62776	7.77368	101.47734		3.33	0.00	0	0
Total R2023 Future												0.00	0	69,212
R2023	On	02/05/2019	Bond Future	8.46	Call			2,228.79000	2.22879	2,365,900	3.61	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			54.94000	0.05494	42,840	3.61	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			2,169.23000	2.16923	2,305,610	3.59	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			58.62000	0.05862	45,790	3.59	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			2,198.98000	2.19898	2,335,730	3.60	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			56.75000	0.05675	44,290	3.60	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,633.39000	3.63339	3,762,750	4.40	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			170.00000	0.17000	151,920	4.40	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,660.50000	3.66050	3,790,080	4.41	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			167.78000	0.16778	149,920	4.41	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,606.18000	3.60618	3,735,330	4.39	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			172.12000	0.17212	153,830	4.39	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,456.24000	1.45624	1,544,760	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			839.49000	0.83949	777,590	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,475.11000	1.47511	1,564,190	3.33	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			829.96000	0.82996	768,620	3.33	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,437.48000	1.43748	1,525,430	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			849.13000	0.84913	786,660	3.32	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	69,212
R2030	On	02/05/2019	Bond Future			9.22392	93.87014	9.29573	93.41559		9.62	10,044,104.98	107	45,580

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/08/2019	Bond Future			9.28362	91.64100	9.35750	91.18208		9.82	0.00	0	0
R2030	On	07/11/2019	Bond Future			9.33362	93.57595	9.41046	93.10737		9.35	0.00	0	0
Total R2030 Future												10,044,104.98	107	45,580
R2030	On	02/05/2019	Bond Future	10.20	Call			5,647.53000	5.64753	6,061,670	10.64	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			173.52000	0.17352	133,110	10.64	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.41	Call			1,890.02000	1.89002	2,154,790	9.53	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			1,172.89000	1.17289	983,110	9.53	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,816.81000	1.81681	2,075,720	9.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			1,224.65000	1.22465	1,029,010	9.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			3,046.71000	3.04671	2,703,730	8.90	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			503.85000	0.50385	615,420	8.90	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,853.23000	1.85323	2,115,070	9.52	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			1,198.56000	1.19856	1,005,850	9.52	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			6,817.11000	6.81711	6,411,950	8.62	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			284.95000	0.28495	338,710	8.62	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.91	Call			4,443.58000	4.44358	4,773,510	10.33	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			1,107.08000	1.10708	978,090	10.33	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			4,487.73000	4.48773	4,819,060	10.34	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			1,092.36000	1.09236	964,770	10.34	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,399.56000	4.39956	4,728,080	10.31	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			1,121.99000	1.12199	991,590	10.31	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Put			2,977.24000	2.97724	2,712,100	9.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,680.45000	1.68045	1,874,230	9.45	0.00	0	2,025
R2030	On	07/11/2019	Bond Future	9.48	Put			2,683.31000	2.68331	2,467,480	9.33	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,138.76000	3.13876	3,393,060	9.34	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			2,657.07000	2.65707	2,442,790	9.34	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,070.95000	3.07095	3,322,170	9.32	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			2,710.06000	2.71006	2,492,700	9.32	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,104.62000	3.10462	3,357,370	9.33	0.00	0	0
Total R2030 Option												0.00	0	13,050
Total For R2030												10,044,104.98	107	58,630
R2032	On	02/05/2019	Bond Future			9.45868	91.91955	9.53045	91.42612		10.98	27,208,186.80	296	43,635
R2032	On	01/08/2019	Bond Future			9.51697	93.65876	9.59061	93.16014		10.71	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.57311	91.47275	9.64950	90.96376		10.61	0.00	0	0
Total R2032 Future												27,208,186.80	296	43,635
R2032	On	02/05/2019	Bond Future	9.62	Call			1,994.25000	1.99425	2,273,000	10.81	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			1,383.80000	1.38380	1,169,120	10.81	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,033.67000	2.03367	2,315,520	10.83	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			1,355.41000	1.35541	1,143,830	10.83	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,955.37000	1.95537	2,230,990	10.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/05/2019	Bond Future	9.61	Put			1,412.81000	1.41281	1,195,000	10.80	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,661.11000	4.66111	5,011,580	11.11	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			1,314.41000	1.31441	1,166,260	11.11	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,707.81000	4.70781	5,059,830	11.13	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			1,297.16000	1.29716	1,150,560	11.13	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,614.78000	4.61478	4,963,660	11.10	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			1,332.10000	1.33210	1,182,360	11.10	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,403.04000	3.40304	3,676,730	10.57	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			3,002.75000	3.00275	2,767,450	10.57	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,438.98000	3.43898	3,714,320	10.58	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,972.76000	2.97276	2,739,110	10.58	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,367.29000	3.36729	3,639,310	10.56	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			3,032.99000	3.03299	2,796,020	10.56	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												27,208,186.80	296	43,635
R2035	On	02/05/2019	Bond Future			9.64192	95.45556	9.72892	94.79206		11.78	61,950,658.44	649	78,044
R2035	On	01/08/2019	Bond Future			9.70029	97.26138	9.78958	96.58960		11.50	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.75994	94.80754	9.85239	94.12171		11.43	0.00	0	0
Total R2035 Future												61,950,658.44	649	78,044
R2035	On	02/05/2019	Bond Future	9.73	Put			1,885.45000	1.88545	1,564,920	11.75	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,933.34000	1.93334	2,280,520	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			1,849.34000	1.84934	1,533,020	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,973.46000	1.97346	2,324,850	11.78	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			1,813.74000	1.81374	1,501,630	11.78	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,893.64000	1.89364	2,236,610	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,803.18000	4.80318	5,264,700	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			1,592.03000	1.59203	1,381,770	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,852.30000	4.85230	5,316,050	11.77	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			1,570.17000	1.57017	1,362,140	11.77	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,754.02000	4.75402	5,213,290	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			1,613.94000	1.61394	1,401,430	11.75	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			3,479.81000	3.47981	3,157,330	11.31	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,648.69000	3.64869	4,014,290	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			3,445.31000	3.44531	3,125,080	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,687.66000	3.68766	4,055,510	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			3,410.78000	3.41078	3,092,800	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,609.61000	3.60961	3,972,960	11.31	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												61,950,658.44	649	78,044
R2037	On	02/05/2019	Bond Future			9.73518	91.89216	9.80690	91.34199		12.38	9,189,216.00	100	55,652

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/08/2019	Bond Future			9.79804	89.37531	9.87154	88.81890		12.69	0.00	0	0
R2037	On	07/11/2019	Bond Future			9.85355	91.26256	9.92951	90.69440		12.05	0.00	0	0
Total R2037 Future												9,189,216.00	100	55,652
R2037	On	02/05/2019	Bond Future	9.79	Put			1,937.97000	1.93797	1,661,080	12.08	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,847.82000	1.84782	2,124,670	12.09	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			1,900.53000	1.90053	1,627,210	12.09	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,887.30000	1.88730	2,167,710	12.11	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			1,863.64000	1.86364	1,593,880	12.11	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,808.79000	1.80879	2,082,070	12.08	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,813.38000	4.81338	5,189,480	13.08	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			1,672.72000	1.67272	1,492,410	13.08	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,863.14000	4.86314	5,241,050	13.09	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			1,651.22000	1.65122	1,472,720	13.09	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,763.80000	4.76380	5,138,060	13.06	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			1,694.48000	1.69448	1,512,330	13.06	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,739.82000	3.73982	4,040,820	12.01	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			3,513.31000	3.51331	3,246,150	12.01	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,779.56000	3.77956	4,082,390	12.02	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			3,478.95000	3.47895	3,213,620	12.02	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,700.58000	3.70058	3,999,730	12.00	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			3,548.26000	3.54826	3,279,250	12.00	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												9,189,216.00	100	55,652
R2040	On	02/05/2019	Bond Future			9.79959	95.32288	9.88154	94.64606		12.82	0.00	0	25,603
R2040	On	01/08/2019	Bond Future			9.86186	92.62054	9.94588	91.93535		13.15	0.00	0	0
R2040	On	07/11/2019	Bond Future			9.91703	94.57631	10.00380	93.87665		12.50	0.00	0	0
Total R2040 Future												0.00	0	25,603
R2040	On	02/05/2019	Bond Future	9.60	Call			1,009.68000	1.00968	1,233,050	12.11	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.90	Put			1,957.32000	1.95732	1,636,670	12.67	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,022.74000	2.02274	2,370,240	12.64	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			2,035.39000	2.03539	1,706,070	12.64	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			1,045.39000	1.04539	842,630	13.12	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,602.02000	3.60202	4,076,080	13.12	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			3,368.42000	3.36842	2,914,970	12.11	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,065.49000	2.06549	2,417,330	12.65	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			1,996.07000	1.99607	1,671,090	12.65	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,108.69000	2.10869	2,464,860	12.67	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			5,169.31000	5.16931	5,633,540	13.68	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			1,831.48000	1.83148	1,610,520	13.68	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,222.43000	5.22243	5,688,880	13.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/08/2019	Bond Future	10.38	Put			1,808.27000	1.80827	1,589,530	13.70	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,116.56000	5.11656	5,578,560	13.66	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			1,855.18000	1.85518	1,631,990	13.66	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			3,728.58000	3.72858	3,401,670	12.26	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			3,980.71000	3.98071	4,355,760	12.27	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			3,691.31000	3.69131	3,366,700	12.27	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,023.43000	4.02343	4,400,790	12.28	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			3,654.35000	3.65435	3,332,050	12.28	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			3,938.18000	3.93818	4,310,930	12.26	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												0.00	0	27,903
R2044	On	02/05/2019	Bond Future			9.81242	92.47976	9.88920	91.83266		13.43	65,660,629.60	710	36,560
R2044	On	01/08/2019	Bond Future			9.87187	89.84889	9.95053	89.19367		13.79	0.00	0	0
R2044	On	07/11/2019	Bond Future			9.92447	91.74613	10.00561	91.07714		13.11	0.00	0	0
Total R2044 Future												65,660,629.60	710	36,560
R2044	On	02/05/2019	Bond Future	9.91	Put			1,982.36000	1.98236	1,675,130	13.29	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,200.82000	2.20082	2,544,820	13.31	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			1,943.42000	1.94342	1,640,320	13.31	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,112.15000	2.11215	2,447,880	13.27	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			2,021.75000	2.02175	1,710,380	13.27	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,156.33000	2.15633	2,496,200	13.29	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			6,286.86000	6.28686	5,807,450	12.79	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			5,343.14000	5.34314	5,789,740	14.39	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			1,826.12000	1.82612	1,617,500	14.39	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,397.07000	5.39707	5,845,770	14.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			1,802.77000	1.80277	1,596,250	14.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,289.16000	5.28916	5,733,650	14.37	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			1,164.06000	1.16406	1,339,870	12.79	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			3,580.38000	3.58038	3,240,310	13.61	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,825.58000	2.82558	3,140,730	13.61	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,114.81000	6.11481	6,589,260	14.65	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			1,849.55000	1.84955	1,638,820	14.37	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			1,526.47000	1.52647	1,345,700	14.65	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			4,131.26000	4.13126	4,493,540	12.90	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			3,687.50000	3.68750	3,380,790	12.90	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,175.03000	4.17503	4,539,510	12.91	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			3,650.08000	3.65008	3,345,570	12.91	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,087.70000	4.08770	4,447,780	12.89	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			3,725.25000	3.72525	3,416,340	12.89	0.00	0	0
Total R2044 Option												0.00	0	300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2044									65,660,629.60	710	36,860
R2048 On 02/05/2019 Bond Future			9.78212	91.71466	9.85876	91.04853		13.87	28,890,117.90	315	109,879
R2048 On 01/08/2019 Bond Future			9.83463	93.44972	9.91306	92.77507		13.59	9,344,972.00	100	100
R2048 On 07/11/2019 Bond Future			9.88812	90.97894	9.96903	90.29013		13.58	0.00	0	0
Total R2048 Future									38,235,089.90	415	109,979
R2048 On 02/05/2019 Bond Future	9.90	Call			2,294.75000	2.29475	2,653,980	13.71	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			1,939.86000	1.93986	1,632,960	13.71	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,341.62000	2.34162	2,705,100	13.72	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			1,901.05000	1.90105	1,598,400	13.72	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,248.36000	2.24836	2,603,310	13.69	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			1,979.30000	1.97930	1,668,120	13.69	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			5,402.81000	5.40281	5,860,860	14.08	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			1,881.21000	1.88121	1,664,610	14.08	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			5,458.18000	5.45818	5,918,420	14.10	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			1,857.05000	1.85705	1,642,640	14.10	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			5,513.73000	5.51373	5,976,140	14.12	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			1,833.19000	1.83319	1,620,950	14.12	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Call			4,301.76000	4.30176	4,674,380	13.60	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Put			3,872.59000	3.87259	3,556,400	13.60	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Call			4,346.87000	4.34687	4,721,720	13.62	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Put			3,833.93000	3.83393	3,519,970	13.62	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Call			4,257.14000	4.25714	4,627,520	13.59	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Put			3,911.89000	3.91189	3,593,460	13.59	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									38,235,089.90	415	109,979
R207 On 02/05/2019 Bond Future			6.16275	102.95435	6.18842	102.93709		0.25	0.00	0	6,038
R207 On 01/08/2019 Bond Future			5.26094	101.26058	5.29044	101.24762		0.23	0.00	0	0
R207 On 07/11/2019 Bond Future			1.25037	103.39830	1.32285	103.38519		0.04	0.00	0	0
Total R207 Future									0.00	0	6,038
R207 On 02/05/2019 Bond Future	7.62	Call			954.42000	0.95442	971,680	0.38	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.00000	0.00000	0,000	0.38	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			961.03000	0.96103	978,290	0.38	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.00000	0.00000	0,000	0.38	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			947.80000	0.94780	965,060	0.38	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.00000	0.00000	0,000	0.38	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			891.97000	0.89197	904,930	0.37	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.01000	0.00001	0,010	0.37	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			896.28000	0.89628	909,240	0.37	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Put			0.01000	0.00001	0,010	0.37	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Call			887.65000	0.88765	900,610	0.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/08/2019	Bond Future	7.33	Put			0.01000	0.00001	0,010	0.37	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			137.14000	0.13714	149,570	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			2.19000	0.00219	1,510	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			138.84000	0.13884	151,290	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			2.09000	0.00209	1,430	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			135.44000	0.13544	147,840	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			2.30000	0.00230	1,590	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	6,038
R208	On	02/05/2019	Bond Future			6.88408	100.43830	6.90210	100.40676		1.12	0.00	0	13,646
R208	On	01/08/2019	Bond Future			6.75666	102.33860	6.77458	102.31103		1.30	0.00	0	0
R208	On	07/11/2019	Bond Future			6.51251	101.09255	6.53395	101.06455		1.09	0.00	0	0
Total R208 Future												0.00	0	13,646
R208	On	02/05/2019	Bond Future	8.04	Call			1,968.15000	1.96815	1,999,280	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			2.55000	0.00255	2,140	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,934.38000	1.93438	1,965,460	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			2.89000	0.00289	2,430	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,951.27000	1.95127	1,982,370	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			2.72000	0.00272	2,280	1.97	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			21.96000	0.02196	20,450	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,122.47000	2.12247	2,148,570	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			21.30000	0.02130	19,830	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,136.78000	2.13678	2,162,920	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			20.66000	0.02066	19,230	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,108.18000	2.10818	2,134,240	1.84	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			608.70000	0.60870	626,820	1.12	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			210.19000	0.21019	200,310	1.12	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			589.47000	0.58947	607,320	1.11	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			216.93000	0.21693	206,780	1.11	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			599.22000	0.59922	617,200	1.12	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			213.69000	0.21369	203,670	1.12	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	13,646
R209	On	02/05/2019	Bond Future			9.59852	72.88888	9.67519	72.38942		13.21	0.00	0	102,074
R209	On	01/08/2019	Bond Future			9.65079	74.26800	9.72922	73.76235		12.99	0.00	0	0
R209	On	07/11/2019	Bond Future			9.70123	72.68182	9.78214	72.16565		12.96	0.00	0	0
Total R209 Future												0.00	0	102,074
R209	On	02/05/2019	Bond Future	10.50	Call			5,334.53000	5.33453	5,774,580	14.75	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			268.19000	0.26819	208,780	14.75	0.00	0	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			2,872.01000	2.87201	2,523,290	12.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2019	Bond Future	9.35	Call			718.30000	0.71830	869,040	12.56	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			6,436.65000	6.43665	6,897,240	15.25	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			165.16000	0.16516	126,290	15.25	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,625.28000	1.62528	1,882,180	13.11	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			1,594.12000	1.59412	1,351,560	13.11	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put			911.93000	0.91193	749,450	13.52	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,661.17000	2.66117	2,998,150	13.52	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,659.05000	1.65905	1,919,130	13.13	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			1,563.16000	1.56316	1,323,780	13.13	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,693.18000	1.69318	1,956,440	13.14	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			1,532.65000	1.53265	1,296,450	13.14	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			5,475.87000	5.47587	5,860,840	14.25	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			1,004.34000	1.00434	883,660	14.25	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			4,101.55000	4.10155	4,441,900	13.61	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,475.24000	1.47524	1,309,940	13.61	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			4,103.89000	4.10389	3,768,610	12.36	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,438.72000	1.43872	1,276,660	13.65	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			1,271.91000	1.27191	1,442,280	12.36	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			2,291.77000	2.29177	2,062,040	13.06	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,743.68000	2.74368	3,019,600	13.06	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			4,143.86000	4.14386	4,485,840	13.63	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,456.87000	1.45687	1,293,200	13.63	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,186.32000	4.18632	4,529,910	13.65	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,110.19000	3.11019	3,383,130	12.70	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,996.97000	2.99697	2,753,740	12.70	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,144.08000	3.14408	3,418,710	12.72	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,967.59000	2.96759	2,726,050	12.72	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,178.13000	3.17813	3,454,460	12.73	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,938.45000	2.93845	2,698,610	12.73	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												0.00	0	138,594
R210	On	02/05/2019	Bond Future			186.65901	186.65901	186.67917	186.67917			0.00	0	2,448
R210	On	01/08/2019	Bond Future			190.23561	190.23561	190.26456	190.26456			0.00	0	0
R210	On	07/11/2019	Bond Future			191.65993	191.65993	191.68974	191.68974			0.00	0	0
Total R210 Future												0.00	0	2,448
Total For R210												0.00	0	2,448
R212	On	02/05/2019	Bond Future			157.99752	157.99752	158.05934	158.05934			0.00	0	4,973
R212	On	01/08/2019	Bond Future			158.80472	158.80472	158.87494	158.87494			0.00	0	0
R212	On	07/11/2019	Bond Future			162.19629	162.19629	162.26827	162.26827			0.00	0	0
Total R212 Future												0.00	0	4,973

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R212										0.00	0	4,973
R213 On 02/05/2019 Bond Future			9.33897	84.74824	9.40547	84.33337		10.61		5,678,132.08	67	27,819
R213 On 01/08/2019 Bond Future			9.39258	86.35144	9.46075	85.93260		10.41		0.00	0	0
R213 On 07/11/2019 Bond Future			9.44685	84.61940	9.51759	84.19175		10.38		0.00	0	0
Total R213 Future										5,678,132.08	67	27,819
R213 On 02/05/2019 Bond Future	9.49	Call			1,787.73000	1.78773	2,019,310	10.60		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			1,264.36000	1.26436	1,081,070	10.60		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			1,822.99000	1.82299	2,057,210	10.61		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			1,238.00000	1.23800	1,057,350	10.61		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			1,752.69000	1.75269	1,981,620	10.59		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			1,291.01000	1.29101	1,105,070	10.59		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Call			4,265.79000	4.26579	4,563,990	10.69		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			1,108.26000	1.10826	987,620	10.69		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			4,308.32000	4.30832	4,607,860	10.70		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			1,092.70000	1.09270	973,400	10.70		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			4,223.40000	4.22340	4,520,260	10.68		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Put			1,124.02000	1.12402	1,002,040	10.68		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			3,074.55000	3.07455	3,305,450	10.19		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			2,639.83000	2.63983	2,443,080	10.19		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Call			3,108.33000	3.10833	3,340,630	10.20		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			2,613.82000	2.61382	2,418,470	10.20		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			3,040.94000	3.04094	3,270,420	10.18		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			2,666.08000	2.66608	2,467,910	10.18		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										5,678,132.08	67	27,819
R214 On 02/05/2019 Bond Future			9.77212	71.87631	9.85382	71.32194		14.22		0.00	0	24,163
R214 On 01/08/2019 Bond Future			9.82458	73.23603	9.90815	72.67441		13.95		0.00	0	0
R214 On 07/11/2019 Bond Future			9.87806	71.48114	9.96421	70.90775		13.92		0.00	0	0
Total R214 Future										0.00	0	24,163
R214 On 02/05/2019 Bond Future	9.86	Call			1,713.58000	1.71358	2,001,060	14.00		0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Put			1,671.93000	1.67193	1,405,040	14.00		0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Call			1,748.85000	1.74885	2,039,820	14.01		0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Put			1,639.89000	1.63989	1,376,490	14.01		0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Call			1,678.69000	1.67869	1,962,660	13.98		0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Put			1,704.46000	1.70446	1,434,060	13.98		0.00	0	0
R214 On 01/08/2019 Bond Future	10.33	Call			4,276.72000	4.27672	4,655,740	14.45		0.00	0	0
R214 On 01/08/2019 Bond Future	10.33	Put			1,548.01000	1.54801	1,365,410	14.45		0.00	0	0
R214 On 01/08/2019 Bond Future	10.34	Call			4,320.10000	4.32010	4,700,900	14.47		0.00	0	0
R214 On 01/08/2019 Bond Future	10.34	Put			1,528.79000	1.52879	1,347,970	14.47		0.00	0	0
R214 On 01/08/2019 Bond Future	10.32	Call			4,233.31000	4.23331	4,610,530	14.43		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.32	Put			1,567.29000	1.56729	1,382,890	14.43	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,438.34000	3.43834	3,748,120	13.93	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			3,136.60000	3.13660	2,872,990	13.93	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,473.75000	3.47375	3,785,340	13.95	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			3,106.39000	3.10639	2,844,590	13.95	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,403.33000	3.40333	3,711,300	13.92	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			3,167.30000	3.16730	2,901,880	13.92	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	24,163
Total for Bond												2,891,764,202.24	25,810	918,590
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/05/2019 GOVI			652.77100	652.77100	649.36100	649.36100				0.00	0	443
GOVI On 01/08/2019 GOVI			665.11600	665.11600	661.67200	661.67200				0.00	0	0
GOVI On 07/11/2019 GOVI			679.14900	679.14900	675.63400	675.63400				0.00	0	0
Total GOVI Future										0.00	0	443
GOVI On 02/05/2019 GOVI	647.86	Call			15,010.00000	1.50100	49,110,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			14,910.00000	1.49100	49,010,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			14,810.00000	1.48100	48,910,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/08/2019	GOVI	638.68	Call			229,920.00000	22.99200	264,360,000		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			229,820.00000	22.98200	264,260,000		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			230,020.00000	23.00200	264,460,000		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			27,240.00000	2.72400	62,390,000		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			27,140.00000	2.71400	62,290,000		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			27,340.00000	2.73400	62,490,000		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	443
Total for GOVI												0.00	0	443
AL37	On	02/05/2019	Index Future			631.11100	631.11100	630.16300	630.16300			0.00	0	0
AL37	On	01/08/2019	Index Future			643.04700	643.04700	642.11000	642.11000			0.00	0	0
AL37	On	07/11/2019	Index Future			656.61500	656.61500	655.65900	655.65900			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/05/2019	Index Future			728.70100	728.70100	726.43900	726.43900			0.00	0	0
AL7T	On	01/08/2019	Index Future			742.48300	742.48300	740.21100	740.21100			0.00	0	0
AL7T	On	07/11/2019	Index Future			758.14800	758.14800	755.83100	755.83100			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			659.30000	659.30000	655.99800	655.99800			0.00	0	903
ALBI	On	01/08/2019	Index Future			671.76900	671.76900	668.43400	668.43400			0.00	0	0
ALBI	On	07/11/2019	Index Future			685.94200	685.94200	682.53900	682.53900			0.00	0	0
Total ALBI Future												0.00	0	903
Total For ALBI												0.00	0	903
IGOV	On	02/05/2019	Index Future			257.84400	257.84400	257.92800	257.92800			0.00	0	735
IGOV	On	01/08/2019	Index Future			262.78400	262.78400	262.88000	262.88000			0.00	0	0
IGOV	On	07/11/2019	Index Future			268.39400	268.39400	268.49300	268.49300			0.00	0	0
Total IGOV Future												0.00	0	735
Total For IGOV												0.00	0	735
Total for Index												0.00	0	1,638
JIBAR f	On	20/03/2019	Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR f	On	19/06/2019	Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR f	On	18/09/2019	Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR I On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.34000	96.34000	96.35000	96.35000			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 :									2,891,764,202.24	25,810	920,722
AA05 On 22/03/2019 Spot Bond			8.13500	104.14755	8.13500	104.12444			0.00	0	610,000,000
Total AA05 SPOT									0.00	0	610,000,000
Total For AA05									0.00	0	610,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.36735			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			8.75000	104.95913	8.75000	104.93444			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.01438	10.84000	102.98435			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB017U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	99.90168	11.37000	99.87117				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	99.93663	11.81000	99.90495				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	31.07238	100.00000	31.00284				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	23.83852	100.00000	23.78518				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.88000	4.88000	4.88000	276.44679		97,600,000,000.00		20,000,000	10,000,000
Total ABCPI3 SPOT								97,600,000,000.00		20,000,000	10,000,000
Total For ABCPI3								97,600,000,000.00		20,000,000	10,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT								0.00	0	0	0
Total For ABF19U								0.00	0	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.56266			0.00	0	1,000,000,000
Total ABFN08 SPOT								0.00	0	0	1,000,000,000
Total For ABFN08								0.00	0	0	1,000,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.90673			0.00	0	0
Total ABFN09 SPOT								0.00	0	0	0
Total For ABFN09								0.00	0	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.76636			0.00	0	200,000,000
Total ABFN10 SPOT								0.00	0	0	200,000,000
Total For ABFN10								0.00	0	0	200,000,000
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.18247			0.00	0	0
Total ABFN12 SPOT								0.00	0	0	0
Total For ABFN12								0.00	0	0	0
ABFN12 On 14/05/2020 Spot Bond					0.00000	100.94055			0.00	0	400,000,000
Total ABFN13 SPOT								0.00	0	0	400,000,000
Total For ABFN13								0.00	0	0	400,000,000
ABFN13 On 14/05/2022 Spot Bond					0.00000	101.68436			0.00	0	0
Total ABFN14 SPOT								0.00	0	0	0
Total For ABFN14								0.00	0	0	0
ABFN14 On 11/11/2020 Spot Bond					0.00000	101.09897			0.00	0	0
Total ABFN15 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.67588				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	100.27034				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	103.35936				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.38838				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	101.18561				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.46042				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.42855				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.18778				0.00	0	700,000,000
Total ABFN24 SPOT										0.00	0	700,000,000
Total For ABFN24										0.00	0	700,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.02186				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.06032				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	99.99990				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	99.99994				0.00	0	1,000,000,000
Total ABFN28 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN28										0.00	0	1,000,000,000
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.49138				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	100.31342				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	100.29871				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.30745				0.00	0	6,500,000,000
Total ABFN32 SPOT										0.00	0	6,500,000,000
Total For ABFN32										0.00	0	6,500,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.30915				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.48583				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.49601				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	100.50208				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.51510				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABK10: On 14/02/2020 Spot Bond					0.00000	101.66416				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11: On 20/05/2019 Spot Bond					0.00000	100.29783				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12: On 20/05/2022 Spot Bond					0.00000	97.61064				0.00	0	1,086,000,000
Total ABK12 SPOT										0.00	0	1,086,000,000

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 ABK12									0.00	0	1,086,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	99.87504			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.64709			0.00	0	48,272,400
Total ABK7 SPOT									0.00	0	48,272,400
Total For ABK7									0.00	0	48,272,400
ABK8 On 03/06/2021 Spot Bond					0.00000	99.17875			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	100.23861			0.00	0	50,728,700
Total ABK9 SPOT									0.00	0	50,728,700
Total For ABK9									0.00	0	50,728,700
ABKI02 On 05/06/2020 Spot Bond			6.41000	6.41000	6.41000	144.56782			0.00	0	16,125,700
Total ABKI02 SPOT									0.00	0	16,125,700
Total For ABKI02									0.00	0	16,125,700
ABKI02 On 05/06/2020 Spot Bond			100.00000	45.94603	100.00000	45.84079			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			6.75000	6.75000	6.75000	127.25537		9,814,500,000,000.00	1,454,000,000	734,000,000	
Total ABKI03 SPOT								9,814,500,000,000.00	1,454,000,000	734,000,000	
Total For ABKI03								9,814,500,000,000.00	1,454,000,000	734,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	18.64260	100.00000	18.59990		0.00	0	0	
Total ABKI03/R212 SPOT								0.00	0	0	
Total For ABKI03/R212								0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			8.80000	8.80000	8.80000	120.34790		21,120,000,000,000.00	2,400,000,000	1,330,374,600	
Total ABKI04 SPOT								21,120,000,000,000.00	2,400,000,000	1,330,374,600	
Total For ABKI04								21,120,000,000,000.00	2,400,000,000	1,330,374,600	
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.67747	100.00000	11.65059		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	
Total For ABKI04/I2025								0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	92.66109		0.00	50,000,000	422,479,200	
Total ABKS1 SPOT								0.00	50,000,000	422,479,200	
Total For ABKS1								0.00	50,000,000	422,479,200	
ABN05 On 18/04/2021 Spot Bond			4.19000	198.47139	4.19000	198.43584		0.00	0	0	
Total ABN05 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.11000	4.11000	4.11000	125.87431				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.96000	3.96000	3.96000	176.07746				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.87500	3.87500	3.87500	216.45729				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			9.37500	9.37500	9.37500	94.68166				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			10.08500	10.08500	10.08500	104.16684				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			8.12500	8.12500	8.12500	100.20117				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			10.63000	10.63000	10.63000	101.28012				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			8.15000	106.12184	8.15000	106.09856				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			7.89000	104.26062	7.89000	104.23833				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.77884	9.20000	102.75331				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			8.83000	105.14892	8.83000	105.12384				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.96000	104.89182	7.96000	104.86921				0.00	0	0
Total ABS14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.65500	106.39090	8.65500	106.36599			8,655,000,000,000.00	1,000,000,000	500,000,000
Total ABS15 SPOT									8,655,000,000,000.00	1,000,000,000	500,000,000
Total For ABS15									8,655,000,000,000.00	1,000,000,000	500,000,000
ABS16 On 11/11/2025 Spot Bond			9.37000	108.14449	9.37000	108.11713			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.68000	108.73105	9.68000	108.70266			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.22500	106.47862	9.22500	106.45210			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.69500	101.42990	8.69500	101.40618			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			9.74000	94.82895	9.74000	99.19135			40,880,728,000,000.00	4,197,200,000	6,457,200,000
Total ABS7 SPOT									10,880,728,000,000.00	4,197,200,000	6,457,200,000
Total For ABS7									10,880,728,000,000.00	4,197,200,000	6,457,200,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.80871	100.00000	13.08191			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			3.91000	3.91000	3.91000	287.76274			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			3.45000	153.77808	3.45000	153.75354			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACIF1U										0.00	0	0
ACL08 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09 On 20/12/2025 Spot Bond					0.00000	91.17451				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09 On 20/12/2025 Spot Bond					0.00000	90.22470				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			8.04000	8.04000	8.04000	103.45430				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	227.69944				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	227.76167				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	101.80179				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14 On 20/12/2021 Spot Bond					0.00000	101.80753				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16 On 20/06/2019 Spot Bond			8.67500	8.67500	8.67500	102.18005				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17 On 20/06/2019 Spot Bond					0.00000	101.80200				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17 On 20/06/2019 Spot Bond					0.00000	101.70660				0.00	0	0
Total ACL175 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL175										0.00	0	0
ACL18 On 20/06/2019 Spot Bond					0.00000	102.09685				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18 On 20/09/2022 Spot Bond					0.00000	101.79226				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond					0.00000	102.42195				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond					0.00000	101.83981				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	101.84564				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	101.84564				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	101.87807				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	101.87807				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20 On 30/01/2023 Spot Bond					0.00000	153.67471				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL20 On 14/02/2023 Spot Bond					0.00000	156.38453				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL21 On 20/09/2020 Spot Bond					0.00000	97.73931				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21 On 20/12/2023 Spot Bond					0.00000	101.78465				0.00	0	0
Total ACL217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	100.43735				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.79416				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.77700				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.74840				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	102.34429				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.49015				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	100.16859				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	100.16953				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	99.99981				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	101.77748				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AHF2A On 18/07/2021 Spot Bond					0.00000	100.99774				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B On 18/07/2021 Spot Bond					0.00000	100.66086				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.76422				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	101.07650				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	100.98124				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.25846				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.20309				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.65612				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.49065				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.83506				0.00	0	940,000,000
Total AHF5A1 SPOT										0.00	0	940,000,000
Total For AHF5A1										0.00	0	940,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.17221				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.97500	99.81267	9.97500	102.95091				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	100.17784				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	100.18535				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	100.23771				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			7.96500	103.97235	7.96500	103.94975				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.43000	111.48933	9.43000	111.46111				0.00	0	1,146,000,000
Total AIR02 SPOT										0.00	0	1,146,000,000
Total For AIR02										0.00	0	1,146,000,000
AIR04 On 29/05/2024 Spot Bond			9.06500	103.08421	9.06500	103.05896				0.00	0	100,000,000
Total AIR04 SPOT										0.00	0	100,000,000
Total For AIR04										0.00	0	100,000,000
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			10.92000	96.63179	10.92000	96.60341				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.27000	177.08905	4.27000	177.05693				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	102.16697			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	100.99170			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	100.01562			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.66899			0.00	0	50,000,000
Total APF06 SPOT									0.00	0	50,000,000
Total For APF06									0.00	0	50,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.60388			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.87140			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.89331			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS180U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.70667				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.12500	234.73939	4.12500	234.69777				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	101.93296				0.00	0	0
Total ASN028 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN028										0.00	0	0
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	98.99600				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.14000	210.13321	4.14000	210.09587				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.95609				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.79709				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.73451				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.52154				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	102.01316				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.72543				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.96618				0.00	6,800,000	55,500,000
Total ASN083 SPOT										0.00	6,800,000	55,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN083										0.00	6,800,000	55,500,000
ASN08: On 03/09/2020 Spot Bond					0.00000	99.89477				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	110.75406				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	100.96089				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.43225				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	85.58953				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	99.90461				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	99.83409				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	102.25889				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	101.74007				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	99.90570				0.00	0	0
Total ASN131 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN131									0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	99.90651			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	102.23985			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			4.18000	150.70484	4.18000	150.67779			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	103.40088			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	81.50334			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	96.18062			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.62072			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			4.22500	150.51781	4.22500	150.49062			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	118.15641			0.00	0	0
Total ASN150 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	99.90251				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.86000	164.18516	4.86000	164.15279				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.51865				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	100.22797				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	102.78451				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	99.90898				0.00	0	0
Total ASN174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN174										0.00	0	0
ASN174 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
ASN176 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
ASN177 On 20/06/2022 Spot Bond					0.00000	101.97726				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 12/06/2020 Spot Bond					0.00000	101.88912				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 30/06/2022 Spot Bond					0.00000	101.52744				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			4.45000	101.99229	4.45000	101.97324				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	101.68742				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 20/06/2022 Spot Bond					0.00000	101.70306				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	101.81139				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 24/08/2021 Spot Bond					0.00000	100.02847				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	100.03589				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	100.00004				0.00	0	0
Total ASN210 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	99.97653				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.02327				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	99.84558				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	99.99987				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	101.97344				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	101.69695				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	100.45106				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	100.32846				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	100.20574				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	100.17747				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	101.98847				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	101.59011				0.00	0	0
Total ASN291 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN291										0.00	0	0
ASN30 On 20/12/2023 Spot Bond					0.00000	101.77321				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	101.11235				0.00	0	140,000,000
Total ASN310 SPOT										0.00	0	140,000,000
Total For ASN310										0.00	0	140,000,000
ASN31 On 17/01/2020 Spot Bond					0.00000	102.14733				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	100.70506				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31 On 30/04/2020 Spot Bond					0.00000	100.54207				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
ASN31 On 30/03/2020 Spot Bond					0.00000	100.46694				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31 On 31/03/2029 Spot Bond			4.17500	4.17500	4.17500	92.58686				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31 On 28/02/2033 Spot Bond			4.28000	4.28000	4.28000	90.10486				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.42416				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			8.45000	104.01817	8.45000	103.99453				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.40000	106.42034	8.40000	106.39615				0.00	0	0
Total BAW21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	104.03208	9.30000	104.00596				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	100.94734				0.00	20,000,000	10,000,000
Total BAW22 SPOT										0.00	20,000,000	10,000,000
Total For BAW22										0.00	20,000,000	10,000,000
BAW24 On 30/09/2019 Spot Bond					0.00000	102.14521				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.22766				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.12518				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	100.14908				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	99.88990				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	101.84779				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	101.95910				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	102.07508				0.00	0	0
Total BAYA52 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond					0.00000	102.40403				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2022 Spot Bond					0.00000	105.26446				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	103.83050				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.70500	106.03496	11.70500	106.00165				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			11.75000	11.75000	11.75000	102.76543				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	101.98382				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	101.87169				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	103.07735				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	101.88768				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.80768				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.87179				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.70500	11.70500	11.70500	100.10349				0.00	0	0
Total BAYA67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.76779				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.97796				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.76779				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2020 Spot Bond					0.00000	102.36726				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	106.72747				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	102.44717				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	102.12774				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.16683				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.16683				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.16683				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD15 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD2U										0.00	0	0
BAYD3I 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
BAYD4I 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
BAYD5I 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
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC124 On 30/05/2019 Spot Bond					0.00000	100.00000				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	101.07668				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.39182				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.40083				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.82525				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	101.50909				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			8.70000	8.70000	8.70000	205.90693				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			8.70000	8.70000	8.70000	206.50534				0.00	0	0
Total BD0206 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.08500	9.08500	9.08500	97.04498				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	11.00061	100.00000	10.97612				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	100.58887				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.15971				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			8.70000	104.48059	8.70000	104.45601				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.35957				0.00	20,000,000	2,100,000,000
Total BGL03 SPOT										0.00	20,000,000	2,100,000,000
Total For BGL03										0.00	20,000,000	2,100,000,000
BGL04 On 05/02/2020 Spot Bond			8.44000	102.07143	8.44000	102.04813				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			10.25000	101.43060	10.25000	101.40260				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	101.99281				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			10.63500	103.30157	10.63500	103.27200				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	99.88797				0.00	0	0
Total BGL08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			9.95000	106.86958	9.95000	106.84092				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.70680				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			10.73000	107.17331	10.73000	107.14237				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	105.27963				0.00	20,000,000	370,000,000
Total BGL12 SPOT										0.00	20,000,000	370,000,000
Total For BGL12										0.00	20,000,000	370,000,000
BGL13 On 20/08/2021 Spot Bond			9.38000	105.39278	9.38000	105.36610				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.77174				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.84715				0.00	0	1,000,000,000
Total BGL15 SPOT										0.00	0	1,000,000,000
Total For BGL15										0.00	0	1,000,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.03172				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	103.31137				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	103.71447				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	105.33601				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.51124				0.00	0	2,300,000,000
Total BGT01 SPOT										0.00	0	2,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGT01									0.00	0	2,300,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	101.57334			0.00	1,280,000,000	1,140,000,000
Total BID05 SPOT									0.00	1,280,000,000	1,140,000,000
Total For BID05									0.00	1,280,000,000	1,140,000,000
BID06 On 30/06/2019 Spot Bond			7.94000	101.74929	7.94000	101.72773			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.63593			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.45527			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.44779			0.00	0	1,300,000,000
Total BID09 SPOT									0.00	0	1,300,000,000
Total For BID09									0.00	0	1,300,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	100.30920			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			8.80500	105.79642	8.80500	105.77123			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.76614			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.86737			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	101.60030			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.98401			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	101.46852			0.00	0	0
Total BPPF07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF07										0.00	0	0
BPPF01 On 22/03/2021 Spot Bond					0.00000	101.53736				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF11 On 23/07/2019 Spot Bond					0.00000	100.80291				0.00	0	1,000,000,000
Total BPPF10 SPOT										0.00	0	1,000,000,000
Total For BPPF10										0.00	0	1,000,000,000
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.83793				0.00	0	530,000,000
Total BPPF11 SPOT										0.00	0	530,000,000
Total For BPPF11										0.00	0	530,000,000
BPPF11 On 09/10/2019 Spot Bond					0.00000	101.10907				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF11 On 09/10/2023 Spot Bond					0.00000	101.41414				0.00	0	1,000,000,000
Total BPPF13 SPOT										0.00	0	1,000,000,000
Total For BPPF13										0.00	0	1,000,000,000
BPPF11 On 23/07/2019 Spot Bond					0.00000	100.76054				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.61273				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.59538				0.00	0	0
Total BWZ21B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.73767				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.44597				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	101.17534				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			9.54500	100.91190	9.54500	100.88667				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	104.79659				0.00	0	0
Total CBL20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.05000	102.07460	9.05000	102.04964			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.64862			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	100.71482			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			9.35000	106.90316	9.35000	106.87618			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.15892			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.16907			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.05500	110.94188	10.05500	110.91198			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			9.91000	109.36995	9.91000	109.34090		11,892,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								11,892,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								11,892,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			10.23000	109.25244	10.23000	109.22234		0.00	0	0	
Total CCT03 SPOT								0.00	0	0	
Total For CCT03								0.00	0	0	
CCT04 On 17/07/2027 Spot Bond			10.23000	10.23000	10.23000	100.92322		0.00	0	0	
Total CCT04 SPOT								0.00	0	0	
Total For CCT04								0.00	0	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	104.31810	10.00000	104.29080		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	102.91485		0.00	0	0	
Total CGR21 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.48629				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	102.26306				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	100.41927				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.67448				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.15593				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	102.00443				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.46078				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	101.92097				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.77074				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	100.61200				0.00	0	0
Total CGR43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR43										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.59277				0.00	0	232,900,000
Total CLN184 SPOT										0.00	0	232,900,000
Total For CLN184										0.00	0	232,900,000
CLN193 On 29/08/2021 Spot Bond			3.14000	148.67057	3.14000	148.57409				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			4.15000	4.15000	4.15000	146.66667				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				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			8.47500	104.22002	8.47500	104.19598				0.00	0	0
Total CLN262 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN262										0.00	0	0
CLN29: On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	100.38255				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			10.65500	99.44912	10.65500	99.42061				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.17500	100.95128	11.17500	100.92096				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	101.97735				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	100.37505				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32: On 20/06/2023 Spot Bond					0.00000	101.97344				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	102.10675				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	101.18677				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36: On 20/03/2019 Spot Bond					0.00000	101.62649				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			9.83500	107.50353	9.83500	107.47501				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond					0.00000	101.75511				0.00	0	0
Total CLN363 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond					0.00000	100.65261				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.97500	109.52006	11.97500	109.48487				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.67620				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	100.82362				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	110.57699				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	101.73123				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/03/2021 Spot Bond			8.75000	106.49314	8.75000	106.46795				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	101.13903				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	103.07373	10.98000	103.04329				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.90872	11.00000	104.87769				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	101.95407				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.76500	106.44802	11.76500	106.41442				0.00	0	0
Total CLN384 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	102.12181				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.76352				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	100.86944				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.86866				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.77319				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.90687				0.00	0	100,000,000
Total CLN396 SPOT										0.00	0	100,000,000
Total For CLN396										0.00	0	100,000,000
CLN396 On 20/06/2020 Spot Bond					0.00000	102.61287				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.36303				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.36115				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	101.77307				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.78260				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	101.20254				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	101.95414				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.39383				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	101.91424				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	102.96823				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.03034				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.27992				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.91324				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	102.12562				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	53.85557				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	102.14466				0.00	0	0
Total CLN420 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond					0.00000	101.07299				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	103.69627				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.52527				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	138.83761				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	139.33446				0.00	0	0
Total CLN434 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.94465				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.85890				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.64147				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
CLN440 On 20/03/2021 Spot Bond					0.00000	103.47431				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	100.02322				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			8.85000	107.96436	8.85000	107.93854				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.45000	149.58685	4.45000	149.55892				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.66000	109.65077	6.66000	109.62378				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.60000	110.00466	6.60000	109.97775				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	100.02239				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	102.18675				0.00	0	0
Total CLN456 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.26154				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	100.84347				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	99.99985				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.06814				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.92000	103.22973	9.92000	103.20213				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.58500	105.87167	9.58500	105.84428				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	101.85171				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.50988				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.53661				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.80416				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	100.24157				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	100.25365				0.00	0	0
Total CLN472 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN472										0.00	0	0
CLN47: On 23/06/2021 Spot Bond					0.00000	99.77114				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47: On 20/09/2020 Spot Bond					0.00000	101.96367				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47: On 29/11/2021 Spot Bond			100.00000	21.30323	100.00000	21.25557				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48: On 07/06/2022 Spot Bond					0.00000	99.77207				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	100.32639				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	101.71342				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48: On 02/12/2021 Spot Bond					0.00000	100.87289				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48: On 02/12/2021 Spot Bond			8.85000	104.27875	8.85000	104.25395				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48: On 20/06/2022 Spot Bond					0.00000	102.40374				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48: On 07/12/2021 Spot Bond			12.26500	103.72881	12.26500	103.82191				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48: On 28/07/2022 Spot Bond			9.06500	101.03888	9.06500	101.01414				0.00	0	0
Total CLN488 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.87902				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	102.79667				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	99.77207				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	101.59962				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	101.96201				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.35000	109.99785	11.35000	104.14187				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	99.99979				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.66500	101.61742	9.66500	101.59093				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.46631				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	102.47004				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.20550				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	101.20390				0.00	0	0
Total CLN500 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.25772				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.30311				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	102.02483				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	101.30311				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.85717				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	100.69545				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	101.98290				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.02469				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	101.23811				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	97.31300				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	99.78707				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 15/09/2022 Spot Bond			9.96000	101.38998	9.96000	104.55803				0.00	0	0
Total CLN516 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	100.56062	10.01000	103.30019				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	100.02087				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.06131	9.60000	102.62711				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	101.96359				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.72775				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.02297				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.38102				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	99.80142	9.20000	99.77662				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.86193				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	100.79428				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	103.84125				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	101.17294				0.00	0	0
Total CLN528 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	102.46884				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	101.88489				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	101.96359				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	102.59475				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.86859				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.06981				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.31000	10.31000	10.31000	101.33337				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	98.86935				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	100.85591				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	100.26914				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	102.33526				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	101.19219				0.00	0	0
Total CLN540 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	104.87001				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	99.99986				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 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
CLN54 On 20/12/2023 Spot Bond					0.00000	103.09051				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	101.17517				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54 On 21/08/2026 Spot Bond			9.78000	101.46876	9.78000	101.44199				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54 On 29/03/2025 Spot Bond			9.83000	104.86065	9.83000	105.26342				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54 On 12/11/2025 Spot Bond			9.92000	103.89262	9.92000	104.15641				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			4.39000	4.39000	4.39000	100.74230				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	237.88945				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			4.39000	4.39000	4.39000	100.74150				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	103.16100				0.00	0	0
Total CLN551 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond					0.00000	99.63101				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	101.32507				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	100.34270				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	100.91750				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	100.01751				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	100.65042				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
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	103.38700				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	100.33875				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	100.35748	10.16000	103.00083				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	102.05621	10.16000	103.00083				0.00	0	0
Total CLN563 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN563									0.00	0	0
CLN56 On 08/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	97,700,000,000
Total CLN564 SPOT									0.00	0	97,700,000,000
Total For CLN564									0.00	0	97,700,000,000
CLN56 On 21/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	50,000,000,000
Total CLN565 SPOT									0.00	0	50,000,000,000
Total For CLN565									0.00	0	50,000,000,000
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			9.08500	97.06867	9.08500	97.04498			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			8.70000	8.70000	8.70000	205.90693			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			8.70000	8.70000	8.70000	206.50534			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	101.72568			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond					0.00000	101.72561			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1 On 20/06/2020 Spot Bond					0.00000	101.79213			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.25960			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			8.60000	115.49581	8.60000	115.46909		5,160,000,000,000.00		600,000,000	300,000,000
Total COJ05 SPOT								5,160,000,000,000.00		600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ05									5,160,000,000,000.00	600,000,000	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.83000	108.32448	8.83000	108.29862			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.34000	107.76056	10.34000	107.73072			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.41500	105.38833	9.41500	105.36169			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			9.91000	101.07480	9.91000	101.04795			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			11.47500	97.07234	11.47500	97.04258			4,590,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,590,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,590,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.43000	91.12199	11.43000	91.09416			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			11.88000	11.88000	11.88000	98.11914			1,663,200,000,000.00	140,000,000	70,000,000
Total CPV01 SPOT									1,663,200,000,000.00	140,000,000	70,000,000
Total For CPV01									1,663,200,000,000.00	140,000,000	70,000,000
CS002 On 17/12/2020 Spot Bond					0.00000	101.73562			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.63375			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CSD04U									0.00	0	0
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.90208			0.00	0	0
Total DENG83 SPOT									0.00	0	0
Total For DENG83									0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	101.59001			0.00	0	0
Total DENG84 SPOT									0.00	0	0
Total For DENG84									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.77566			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	101.51841			0.00	0	220,000,000
Total DENG86 SPOT									0.00	0	220,000,000
Total For DENG86									0.00	0	220,000,000
DENG8 On 28/09/2021 Spot Bond					0.00000	101.59565			0.00	0	290,000,000
Total DENG87 SPOT									0.00	0	290,000,000
Total For DENG87									0.00	0	290,000,000
DENG8 On 28/09/2023 Spot Bond					0.00000	101.69673			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	101.90210			0.00	0	0
Total DENG89 SPOT									0.00	0	0
Total For DENG89									0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	100.69080			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	88.36075			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	103.29513			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	100.17046			0.00	0	0
Total DSY01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.44131			0.00	0	500,000,000
Total DSY02 SPOT									0.00	0	500,000,000
Total For DSY02									0.00	0	500,000,000
DSY03 On 21/11/2024 Spot Bond			9.75000	9.75000	9.75000	105.89001			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	100.17400			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			8.24500	103.40334	8.24500	103.38039			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			8.26000	101.61878	8.26000	101.59606			0.00	0	0
Total DV22 SPOT									0.00	0	0
Total For DV22									0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	52.20489	100.00000	52.08808			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.79500	104.04017	8.79500	104.01545		3,869,800,000,000.00	440,000,000	2,202,254,000	
Total DV23 SPOT								3,869,800,000,000.00	440,000,000	2,202,254,000	
Total For DV23								3,869,800,000,000.00	440,000,000	2,202,254,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.57233	100.00000	13.54196		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.57233	100.00000	13.54196		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			9.07500	102.70529	9.07500	102.68011		0.00	0	126,900,000	
Total DV24 SPOT								0.00	0	126,900,000	
Total For DV24								0.00	0	126,900,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28795	9.69000	100.26174		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28795	9.69000	100.26174		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			11.16000	94.01786	11.16000	93.98966		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29/R On 18/02/2029 Spot Bond			10.10000	100.29985	10.10000	100.27256			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.29985	10.10000	100.27256			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	100.17294			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.36062			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	101.75262			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	100.23091			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	100.92869			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	99.99988			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	102.11204			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	100.71258			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	100.83746			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.88939			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.79000	108.57862	7.79000	108.55570		1,854,331,600,000.00		238,040,000	112,680,000
Total E170 SPOT								1,854,331,600,000.00		238,040,000	112,680,000

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 E170										1,854,331,600,000.00	238,040,000	112,680,000
E170/R On 01/08/2020 Spot Bond			100.00000	41.66260	100.00000	41.56937				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			8.05000	106.03239	8.05000	106.00928				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			8.56000	107.64134	8.56000	107.61642				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			9.37500	106.87686	9.37500	106.84981				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.38500	104.01974	4.38500	104.00050				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			4.10000	94.63624	4.10000	94.61944				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	123.34811	2.25000	123.33244				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			4.00000	128.90664	4.00000	128.88412				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.01000	114.84997	4.01000	114.82988				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			4.01000	112.48199	4.01000	112.46232				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.04500	104.22363	4.04500	104.20536				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			4.07000	96.13382	4.07000	96.11684				0.00	0	0
Total EL36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.34811	2.25000	123.33244				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			8.28000	103.89769	8.28000	103.87441				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			8.25000	104.23670	8.25000	109.56027				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			10.45000	101.65023	10.45000	101.62162				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			10.96000	10.96000	10.96000	96.52480				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			11.13500	11.13500	11.13500	102.18250				957,610.00	86	2,208,833,243
Total EMM05 SPOT										957,610.00	86	2,208,833,243
Total For EMM05										957,610.00	86	2,208,833,243
EMM06 On 23/06/2025 Spot Bond			10.58000	10.58000	10.58000	100.98817				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			10.43000	10.43000	10.43000	101.64639				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.23000	11.23000	11.23000	86.78846				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	101.02268				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	100.95467				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	102.14426				0.00	0	0
Total ENX02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	99.97412				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	99.90942				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	102.28538				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.83939				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	102.49608				0.00	0	100,000,000
Total EPF011 SPOT										0.00	0	100,000,000
Total For EPF011										0.00	0	100,000,000
EPF012 On 06/11/2020 Spot Bond					0.00000	101.09722				0.00	0	140,000,000
Total EPF012 SPOT										0.00	0	140,000,000
Total For EPF012										0.00	0	140,000,000
EPF014 On 28/05/2021 Spot Bond					0.00000	100.00009				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	99.90538				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	99.84444				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	99.84160				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	100.90112				0.00	0	0
Total EPF018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF018										0.00	0	0
EPF02L 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
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	99.91482				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 06/09/2019 Spot Bond					0.00000	99.87176				0.00	0	290,000,000
Total EPFC39 SPOT										0.00	0	290,000,000
Total For EPFC39										0.00	0	290,000,000
EPFC4 On 03/04/2019 Spot Bond					0.00000	101.39485				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	100.50780				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.86698				0.00	0	0
Total EQS06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.86817				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			419,000,000,000,000.00	24,190,000,000	30,000,000,000	
Total EQT01U SPOT									19,000,000,000,000.00	24,190,000,000	30,000,000,000	
Total For EQT01U									19,000,000,000,000.00	24,190,000,000	30,000,000,000	
ERS3B On 17/08/2019 Spot Bond					0.00000	100.25076				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	100.25914				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	100.26419				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	100.28615				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.03296				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	100.32174				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.45396				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.24143				0.00	0	0
Total ERSA24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.24950			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.92500	104.42861	8.92500	104.40344		32,130,000,000,000.00	3,600,000,000	1,832,515,500	
Total ES23 SPOT								32,130,000,000,000.00	3,600,000,000	1,832,515,500	
Total For ES23								32,130,000,000,000.00	3,600,000,000	1,832,515,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.94792	10.00000	100.92072		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			9.93000	92.81321	9.93000	92.78849		63,552,000,000,000.00	6,400,000,000	3,600,976,900	
Total ES26 SPOT								63,552,000,000,000.00	6,400,000,000	3,600,976,900	
Total For ES26								63,552,000,000,000.00	6,400,000,000	3,600,976,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.22390	7.85000	103.20206		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			10.85500	79.19238	10.93000	78.72761		108,550,000,000.00	10,000,000	3,465,344,600	
Total ES33 SPOT								108,550,000,000.00	10,000,000	3,465,344,600	
Total For ES33								108,550,000,000.00	10,000,000	3,465,344,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.45500	7.50000	103.43395		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			11.18000	80.90137	11.18000	80.87720		58,136,000,000,000.00	5,200,000,000	2,731,369,400	
Total ES42 SPOT								58,136,000,000,000.00	5,200,000,000	2,731,369,400	
Total For ES42								58,136,000,000,000.00	5,200,000,000	2,731,369,400	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.94695	8.50000	102.92342		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	101.02598		0.00	0	0	
Total ESFR03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ESFR03										0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.28124				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	101.73520				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.79221				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.34119	100.00000	11.31280				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	18.49386	100.00000	18.44754				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.08134				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.55962				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	102.11361				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.73383				0.00	0	175,000,000
Total FIFB11 SPOT										0.00	0	175,000,000
Total For FIFB11										0.00	0	175,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.37290				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.51075				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	100.19669				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT006 On 03/05/2019 Spot Bond					0.00000	100.98370				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FNT007 On 05/03/2019 Spot Bond					0.00000	100.37603				0.00	0	0
Total FNT007 SPOT										0.00	0	0
Total For FNT007										0.00	0	0
FNT008 On 14/06/2019 Spot Bond					0.00000	100.35096				0.00	0	0
Total FNT008 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FNT008										0.00	0	0
FNT008 On 07/05/2019 Spot Bond					0.00000	100.06945				0.00	0	0
Total FNT009 SPOT										0.00	0	0
Total For FNT009										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	100.09395				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	100.89333				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			9.95000	9.95000	9.95000	102.48623				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	104.53421				0.00	0	1,180,000,000
Total FRB15 SPOT										0.00	0	1,180,000,000
Total For FRB15										0.00	0	1,180,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.64913				0.00	0	1,160,000,000
Total FRB16 SPOT										0.00	0	1,160,000,000
Total For FRB16										0.00	0	1,160,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.89524				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.53648				0.00	400,000,000	200,000,000
Total FRB18 SPOT										0.00	400,000,000	200,000,000
Total For FRB18										0.00	400,000,000	200,000,000
FRB19 On 14/04/2021 Spot Bond			10.65000	107.79460	10.65000	107.76388				0.00	0	0
Total FRB19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	105.37812				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.52321				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.94618				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.67996				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	101.35716				0.00	0	1,600,000,000
Total FRB24 SPOT										0.00	0	1,600,000,000
Total For FRB24										0.00	0	1,600,000,000
FRBI22 On 31/01/2022 Spot Bond			3.61000	153.09810	3.61000	153.07301				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.63000	3.63000	3.63000	291.13194				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.17000	4.17000	4.17000	125.46197				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.37500	170.49006	4.37500	170.45870				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.32500	4.32500	4.32500	91.36752				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.40500	4.40500	4.40500	203.96118				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			4.69500	89.94666	4.69500	89.92933				0.00	0	0
Total FRBI46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.76000	89.65178	4.76000	89.63436				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			8.36000	8.36000	8.36000	86.73895				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			9.40000	9.40000	9.40000	59.99745				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.46000	9.46000	9.46000	59.19460				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.76000	4.76000	4.76000	121.48750				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	100.22807				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	101.98653				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	94.29805				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18 On 20/03/2019 Spot Bond					0.00000	101.83944				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18 On 20/03/2019 Spot Bond					0.00000	101.84025				0.00	0	0
Total FRC189 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	101.47897				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	101.93139				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.89657				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.41597				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	101.89730				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.53014				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	100.69589				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	100.60774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.26000	150.37253	4.26000	150.34524				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	100.20337				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			5.12000	146.85532	5.12000	146.82525				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	102.70970				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	95.68192				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	104.17109				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	95.96395				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	104.82337				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	105.07514				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	95.42684				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	95.32824				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	102.04429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	97.83734				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	102.02400				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	101.62741				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	96.31329				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	100.69995				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	103.89001				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	101.62231				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	100.43692				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	101.91409				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	101.70523				0.00	0	180,000,000
Total FRC254 SPOT										0.00	0	180,000,000
Total For FRC254										0.00	0	180,000,000
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	103.10156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.48416				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.78755				0.00	0	140,000,000
Total FRC258 SPOT										0.00	0	140,000,000
Total For FRC258										0.00	0	140,000,000
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	107.49872				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	106.34132	3.45500	106.32433				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	101.18398				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	101.11260				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 15/03/2019 Spot Bond					0.00000	101.63256				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC263 On 13/07/2020 Spot Bond					0.00000	101.11016				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	102.14475				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	100.00963				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	103.67368				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond					0.00000	100.85815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27(On 16/11/2019 Spot Bond					0.00000	100.22994				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27(On 30/01/2023 Spot Bond					0.00000	100.74220				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.75277				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27(On 02/05/2028 Spot Bond			9.80000	103.19509	9.80000	103.16782				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27(On 12/12/2020 Spot Bond					0.00000	101.89555				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27(On 12/12/2020 Spot Bond					0.00000	101.89981				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27(On 04/03/2021 Spot Bond					0.00000	102.04195				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27(On 27/03/2020 Spot Bond					0.00000	101.42070				0.00	0	110,000,000
Total FRC278 SPOT										0.00	0	110,000,000
Total For FRC278										0.00	0	110,000,000
FRC27(On 21/11/2022 Spot Bond					0.00000	100.17309				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28(On 20/12/2023 Spot Bond					0.00000	101.89713				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	99.86819				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28(On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	102.10237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282 On 26/01/2021 Spot Bond					0.00000	100.99049				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond					0.00000	100.51455				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	101.75033				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.47000	3.47000	3.47000	100.02922				0.00	0	100,000,000
Total FRC286 SPOT										0.00	0	100,000,000
Total For FRC286										0.00	0	100,000,000
FRC286 On 01/02/2020 Spot Bond					0.00000	100.51100				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287 On 01/02/2020 Spot Bond					0.00000	100.51100				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC288 On 20/12/2022 Spot Bond					0.00000	100.41075				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.90000	4.90000	4.90000	147.71621				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			4.84000	4.84000	4.84000	147.96033				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			4.82000	4.82000	4.82000	148.04180				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16U On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18I On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD21I On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0
Total For FRD21U										0.00	0	0
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.77500	85.02955	4.77500	85.01310				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			4.67500	98.75224	4.67500	98.73320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.34150				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	101.57286				0.00	0	510,000,000
Total FRJ20 SPOT										0.00	0	510,000,000
Total For FRJ20										0.00	0	510,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.14748				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	103.23093				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	101.14280				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	100.33103				0.00	0	500,000,000
Total FRJ24 SPOT										0.00	0	500,000,000
Total For FRJ24										0.00	0	500,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.64615				0.00	0	123,000,000
Total FRJ25 SPOT										0.00	0	123,000,000
Total For FRJ25										0.00	0	123,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.33464				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.39015				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	100.34376				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10(On 15/01/2024 Spot Bond			3.54800	3.54800	3.54800	97.45181				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			3.92000	3.92000	3.92000	110.12755				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	100.83297				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	100.83297				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			4.06000	107.91858	4.06000	107.89956				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10(On 07/12/2033 Spot Bond			4.07500	211.67215	4.07500	211.63489				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.85000	96.31838	4.85000	96.29935				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11(On 07/12/2033 Spot Bond			4.10500	4.10500	4.10500	210.92288				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11(On 29/04/2019 Spot Bond					0.00000	100.88929				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11(On 31/01/2025 Spot Bond			4.31000	124.52854	4.31000	124.50577				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.70500	113.67647	3.70500	113.65752				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.59000	99.96137	4.59000	99.94232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.22500	208.14135	4.22500	208.10387				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.27500	206.98042	4.27500	206.94288				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12(On 31/01/2025 Spot Bond			3.84000	159.32995	3.84000	111.84102				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.30500	206.28766	4.30500	206.25007				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.42000	88.88332	5.42000	88.86440				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			5.04000	161.91418	5.04000	161.88149				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			4.95000	94.96042	4.95000	94.94140				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			4.56000	168.05261	4.56000	168.02085				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13(On 31/03/2028 Spot Bond			4.62000	167.27076	4.62000	167.23887				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13(On 07/12/2033 Spot Bond			4.81500	194.93450	4.81500	194.89632				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13(On 24/03/2020 Spot Bond					0.00000	95.12866				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13(On 31/01/2038 Spot Bond			4.88000	95.90852	4.88000	95.88949				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.13500	5.13500	5.13500	92.49035				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			4.66000	98.96433	4.66000	98.94528				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			4.43000	169.76117	4.43000	169.72969				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.58500	199.95698	4.58500	199.91907				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			4.56000	168.05261	4.56000	168.02085				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			4.56000	168.05261	4.56000	168.02085				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.85000	164.31240	4.85000	164.28007				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			4.61000	122.50773	4.61000	122.48431				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.96000	151.62318	3.96000	151.59689				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			4.91000	163.55064	4.91000	163.51820				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.95000	163.04509	4.95000	163.01257				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			4.58000	122.70813	4.58000	122.68478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.37000	170.55651	4.37000	170.52514				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.96000	4.96000	4.96000	162.88644				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	33.55668				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	40.73347				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	46.14024				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	50.44179				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	27.49423				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	33.64171				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	39.12990				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	43.39454				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	14.51974				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	20.86716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	20.42879				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	14.75298				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	101.04367				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	101.10766				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	34.04926				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	34.04921				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	47.35008				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	103.95564				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS178 On 15/08/2019 Spot Bond					0.00000	99.73391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18 On 18/09/2023 Spot Bond					0.00000	101.80418				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18 On 19/09/2019 Spot Bond					0.00000	90.72671				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS18 On 27/09/2025 Spot Bond					0.00000	101.65512				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18 On 04/10/2021 Spot Bond					0.00000	90.81941				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18 On 16/11/2023 Spot Bond					0.00000	90.54423				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18 On 20/11/2019 Spot Bond					0.00000	99.35366				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS18 On 23/01/2024 Spot Bond					0.00000	102.45971				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18 On 23/01/2024 Spot Bond					0.00000	104.85581				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18 On 23/01/2024 Spot Bond					0.00000	104.58049				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.54000	3.54000	3.54000	292.22493				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			3.43000	3.43000	3.43000	293.56749				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			4.15000	4.15000	4.15000	284.91198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.75000	152.50608	3.75000	152.48050			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.75948			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			3.45000	153.77808	3.45000	153.75354			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.59464			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			3.90000	103.91189	3.90000	103.89402			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.59500	79.43892	3.59500	111.02872			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			3.77000	3.77000	3.77000	128.23998			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			3.80000	3.80000	3.80000	128.02924			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			4.34000	4.34000	4.34000	282.67910			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			7.36000	103.72594	7.36000	103.70523			0.00	0	681,523,800
Total FRX19 SPOT									0.00	0	681,523,800
Total For FRX19									0.00	0	681,523,800
FRX20 On 01/10/2020 Spot Bond			8.06000	104.62540	8.06000	104.60269			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			8.58500	8.58500	8.58500	97.22272			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.11000	109.60520	9.11000	109.57837				0.00	0	4,040,000,000
Total FRX24 SPOT										0.00	0	4,040,000,000
Total For FRX24										0.00	0	4,040,000,000
FRX25 On 26/07/2025 Spot Bond			9.68000	101.22673	9.68000	101.20031				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			9.55000	103.65966	9.55000	103.63309				0.00	0	3,000,000,000
Total FRX26 SPOT										0.00	0	3,000,000,000
Total For FRX26										0.00	0	3,000,000,000
FRX27 On 07/03/2027 Spot Bond			9.60000	108.16991	9.60000	108.14189			14,400,000,000,000.00		1,500,000,000	1,500,000,000
Total FRX27 SPOT									14,400,000,000,000.00	1,500,000,000	1,500,000,000	
Total For FRX27									14,400,000,000,000.00	1,500,000,000	1,500,000,000	
FRX28 On 26/07/2028 Spot Bond			9.88000	102.38049	9.88000	102.35322				0.00	0	0
Total FRX28 SPOT										0.00	0	0
Total For FRX28										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.18500	97.93736	10.18500	97.91049				0.00	0	10,000,000
Total FRX30 SPOT										0.00	0	10,000,000
Total For FRX30										0.00	0	10,000,000
FRX31 On 21/02/2031 Spot Bond			10.33000	94.57464	10.33000	94.54833				0.00	0	20,000,000
Total FRX31 SPOT										0.00	0	20,000,000
Total For FRX31										0.00	0	20,000,000
FRX32 On 31/03/2032 Spot Bond			10.34000	105.64989	10.34000	105.62063				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.26000	75.71648	11.26000	75.69370				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS2A5 On 20/02/2038 Spot Bond					0.00000	104.51006				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	104.31590				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	104.85713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2038 Spot Bond					0.00000	107.21129				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.25057				0.00	0	810,000,000
Total FS3A5 SPOT										0.00	0	810,000,000
Total For FS3A5										0.00	0	810,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.65723				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.17510				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.48055				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	100.18688				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	100.18988				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.22316				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	99.96844				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	100.01190				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	100.01272				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	100.01803				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	100.02457				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	100.02865				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.38556				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	101.71083				0.00	0	200,000,000
Total GRT08 SPOT										0.00	0	200,000,000
Total For GRT08										0.00	0	200,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	100.49259				0.00	0	300,000,000
Total GRT10 SPOT										0.00	0	300,000,000
Total For GRT10										0.00	0	300,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.63062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.21204				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.05000				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.50984				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	101.10567				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.58395				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			9.30500	106.86273	9.30500	106.83603				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	102.22615				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.62134				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.61095				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			10.23000	102.23337	10.23000	102.20535				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.02156				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	101.27121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	99.75630				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	99.83962				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	99.73820				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.44392				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	99.76503				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	99.75904				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	99.75165				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.18551				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	99.97880				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.73490				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.25385				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	101.18479				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	101.19918				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.59328				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.47108				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.70427				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				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	100.22040				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.23121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.23544			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.47928			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			7.17000	104.19461	7.17000	104.17433			0.00	0	4,160,000,000
Total HWAY20 SPOT									0.00	0	4,160,000,000
Total For HWAY20									0.00	0	4,160,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	38.94002	100.00000	38.85289			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.89000	288.05110	3.89000	288.00185			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.07000	4.07000	4.07000	288.90569			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			3.90500	82.28954	3.90500	97.50372			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			10.75000	89.54760	10.75000	89.52171		8,600,000,000,000.00		800,000,000	1,990,000,000
Total HWAY34 SPOT								8,600,000,000,000.00		800,000,000	1,990,000,000
Total For HWAY34								8,600,000,000,000.00		800,000,000	1,990,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.87120	100.00000	9.84912			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			10.75500	89.23681	10.75500	89.21099			0.00	0	500,000,000
Total HWAY35 SPOT									0.00	0	500,000,000
Total For HWAY35									0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.87101	100.00000	9.84893			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	101.20666			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.85642				0.00	0	0
Total HWF09 SPOT										0.00	0	0
Total For HWF09										0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				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			3.17000	132.55821	3.16000	132.61104		241,843,104,000,000.00	76,291,200,000	166,096,997,400		
Total I2025 SPOT								11,843,104,000,000.00	76,291,200,000	166,096,997,400		
Total For I2025								11,843,104,000,000.00	76,291,200,000	166,096,997,400		
I2029 On 31/03/2029 Spot Bond			3.25000	100.54127	3.25000	100.52581		188,623,500,000,000.00	58,038,000,000	61,729,389,400		
Total I2029 SPOT								18,623,500,000,000.00	58,038,000,000	61,729,389,400		
Total For I2029								18,623,500,000,000.00	58,038,000,000	61,729,389,400		
I2033 On 28/02/2033 Spot Bond			3.27500	101.56806	3.27500	101.55247		274,454,837,445,000.00	83,803,003,800	110,702,171,800		
Total I2033 SPOT								14,454,837,445,000.00	83,803,003,800	110,702,171,800		
Total For I2033								14,454,837,445,000.00	83,803,003,800	110,702,171,800		
I2038 On 31/01/2038 Spot Bond			3.30000	120.69980	3.30000	120.68102		106,007,319,660,000.00	32,123,430,200	173,570,465,200		
Total I2038 SPOT								16,007,319,660,000.00	32,123,430,200	173,570,465,200		
Total For I2038								16,007,319,660,000.00	32,123,430,200	173,570,465,200		
I2046 On 31/03/2046 Spot Bond			3.32000	115.06361	3.32000	115.04571		159,755,987,024,000.00	48,119,273,200	136,003,933,500		
Total I2046 SPOT								19,755,987,024,000.00	48,119,273,200	136,003,933,500		
Total For I2046								19,755,987,024,000.00	48,119,273,200	136,003,933,500		
I2050 On 31/12/2050 Spot Bond			3.34000	118.52082	3.36000	118.01421		90,276,733,748,000.00	27,028,962,200	269,812,753,813		
Total I2050 SPOT								10,276,733,748,000.00	27,028,962,200	269,812,753,813		
Total For I2050								10,276,733,748,000.00	27,028,962,200	269,812,753,813		
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0		
Total IB105U SPOT								0.00	0	0		
Total For IB105U								0.00	0	0		
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0		
Total IB107U SPOT								0.00	0	0		
Total For IB107U								0.00	0	0		
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	100.01156				0.00	0	900,000,000
Total IBL100 SPOT										0.00	0	900,000,000
Total For IBL100										0.00	0	900,000,000
IBL101 On 24/05/2022 Spot Bond			8.78000	8.78000	8.78000	103.19770				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.43300				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	101.00975				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.50775				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	100.14037				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			4.00000	286.73960	4.00000	286.68972				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	99.85390				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	100.16286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.16285				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	100.16929				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	100.16712				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.60146				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	101.02103				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.80534				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.23948				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	101.03992				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	100.32632				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	100.33291				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.55000	3.55000	3.55000	153.32778				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.42500	8.42500	8.42500	99.89224			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			8.06000	102.04185	8.06000	102.01958		1,612,000,000,000.00		200,000,000	50,000,000
Total IBL50 SPOT								1,612,000,000,000.00		200,000,000	50,000,000
Total For IBL50								1,612,000,000,000.00		200,000,000	50,000,000
IBL60 On 17/02/2024 Spot Bond			9.42500	103.56543	9.42500	103.53908			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	101.34731			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.88678			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.70711			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			3.60000	153.14050	3.60000	153.11544			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	100.90675			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.49475			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.51500	104.23515	9.51500	104.20839			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.58249			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	100.41736				0.00	0	1,000,000,000
Total IBL85 SPOT										0.00	0	1,000,000,000
Total For IBL85										0.00	0	1,000,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	101.08324				0.00	0	25,000,000
Total IBL86 SPOT										0.00	0	25,000,000
Total For IBL86										0.00	0	25,000,000
IBL87 On 20/05/2019 Spot Bond			7.84500	103.10221	7.84500	103.08042				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			8.45000	106.56892	8.45000	106.54456				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	27.74831	100.00000	27.68623				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	100.05115				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.09478				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	99.91157				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	103.02194				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.95264				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.33487				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.27819				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.88500	103.28928	8.88500	103.26462				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	9.33228	100.00000	9.31141				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.69710				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			8.30000	103.02149	8.30000	102.99848				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.36776				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			9.55000	102.53127	9.55000	102.50485				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	100.36275				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			11.66000	100.95119	11.66000	100.86850				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.30655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.88500				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.03000	106.60475	10.03000	106.57609				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.11081				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.10594				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.37550				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.67884				0.00	1,000,000,000	2,000,000,000
Total IDCG15 SPOT										0.00	1,000,000,000	2,000,000,000
Total For IDCG15										0.00	1,000,000,000	2,000,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.40122				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.49129				0.00	0	97,700,000,000
Total IDCG17 SPOT										0.00	0	97,700,000,000
Total For IDCG17										0.00	0	97,700,000,000
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.46867				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.74833				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.92451	100.00000	6.90910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.93000	100.98490	8.93000	100.96066				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			7.10000	106.53444	7.10000	106.51403				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN386U SPOT										0.00	0	0
Total For IN386U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN398U SPOT										0.00	0	0
Total For IN398U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	69.71813				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				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	107.02305				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.77098				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	99.97467				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.66398				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.70960				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	99.97741				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	82.70564				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	100.63412				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.90386				0.00	0	4,910,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV01 SPOT										0.00	0	4,910,000,000
Total For INLV01										0.00	0	4,910,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	101.80798				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.62390				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			10.75000	104.09098	10.75000	104.06088				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.72702				0.00	0	400,000,000
Total INLV05 SPOT										0.00	0	400,000,000
Total For INLV05										0.00	0	400,000,000
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC22U SPOT										0.00	0	0
Total For IPC22U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.50639				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	99.90872				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	102.01287				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.79452				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	101.59129				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.60927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.62724				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.71214				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	101.77498				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.87255				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.56415				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	101.07253				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.41916				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.42353				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPFC21 On 25/04/2019 Spot Bond					0.00000	100.70841				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPFC21 SPOT										0.00	0	0
Total For IPFC21										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.21904	2.75000	100.21148				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			6.52000	144.56438	6.52000	144.52950				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	102.35548				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	101.32541				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			5.16000	5.16000	5.16000	118.87387				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			5.16000	5.16000	5.16000	118.87387				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	102.19342				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	100.96704				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			10.65000	103.73644	10.65000	103.70671				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	108.50621				0.00	20,000,000	110,000,000
Total IV035 SPOT										0.00	20,000,000	110,000,000
Total For IV035										0.00	20,000,000	110,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.16080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	102.06578				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			5.70000	5.70000	5.70000	144.50711				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	107.45222				0.00	0	1,400,000,000
Total IV040 SPOT										0.00	0	1,400,000,000
Total For IV040										0.00	0	1,400,000,000
IV041 On 29/09/2021 Spot Bond			11.00000	107.16480	11.00000	107.13311				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	106.17844				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			10.89000	10.89000	10.89000	107.08936				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.87144				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.95000	147.54270	4.95000	147.51315			99,000,000,000.00		20,000,000	10,000,000
Total IV045 SPOT									99,000,000,000.00		20,000,000	10,000,000
Total For IV045									99,000,000,000.00		20,000,000	10,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	103.19943				0.00	0	700,000,000
Total IV046 SPOT										0.00	0	700,000,000
Total For IV046										0.00	0	700,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.22000	159.67956	5.22000	159.64660				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
IVA880 On 07/03/2019 Spot Bond			7.45000	7.45000	7.45000	99.79631				0.00	0	0
Total IVA880 SPOT										0.00	0	0
Total For IVA880										0.00	0	0
IVA881 On 14/03/2019 Spot Bond			7.45000	7.45000	7.45000	99.65421				0.00	0	0
Total IVA881 SPOT										0.00	0	0
Total For IVA881										0.00	0	0
IVA882 On 20/03/2019 Spot Bond			7.45000	7.45000	7.45000	99.53274				0.00	0	0
Total IVA882 SPOT										0.00	0	0
Total For IVA882										0.00	0	0
IVA885 On 11/04/2019 Spot Bond			7.55000	7.55000	7.55000	99.07776				0.00	0	0
Total IVA885 SPOT										0.00	0	0
Total For IVA885										0.00	0	0
IVA887 On 25/04/2019 Spot Bond			7.55000	7.55000	7.55000	98.79430				0.00	0	0
Total IVA887 SPOT										0.00	0	0
Total For IVA887										0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.65000	7.65000	7.65000	98.63559				0.00	0	0
Total IVA888 SPOT										0.00	0	0
Total For IVA888										0.00	0	0
IVA889 On 09/05/2019 Spot Bond			7.65000	7.65000	7.65000	98.49306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA889 SPOT										0.00	0	0
Total For IVA889										0.00	0	0
IVA890 On 16/05/2019 Spot Bond			7.65000	7.65000	7.65000	98.35094				0.00	0	0
Total IVA890 SPOT										0.00	0	0
Total For IVA890										0.00	0	0
IVA892 On 29/05/2019 Spot Bond			7.75000	7.75000	7.75000	98.06358				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			7.75000	7.75000	7.75000	97.90050				0.00	0	0
Total IVA893 SPOT										0.00	0	0
Total For IVA893										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.37600				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	101.42320				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.45528				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	100.65484				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.31500	101.47790	8.31500	101.45549				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	76.08650	100.00000	75.93524				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			8.52000	102.68256	8.52000	102.65891				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.17602				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.73905				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.55268				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.98148				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	101.59550				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	100.01809				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			9.37000	105.90657	9.37000	105.87993				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.53542				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.77381				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	101.55947				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	99.80868				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.93897				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.54343				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.80441				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	101.23566				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			9.02000	104.20427	9.02000	104.17887				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.21593				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.96579				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.26768				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.73461				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	101.51805				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	101.42413				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.88328				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	100.62420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	99.99748				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.83119				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.75535				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.69084				0.00	0	280,000,000
Total IVC135 SPOT										0.00	0	280,000,000
Total For IVC135										0.00	0	280,000,000
IVC136 On 22/08/2021 Spot Bond					0.00000	100.48549				0.00	0	920,000,000
Total IVC136 SPOT										0.00	0	920,000,000
Total For IVC136										0.00	0	920,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	99.99981				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	101.64729				0.00	0	280,000,000
Total IVC138 SPOT										0.00	0	280,000,000
Total For IVC138										0.00	0	280,000,000
IVC140 On 18/10/2021 Spot Bond					0.00000	100.98666				0.00	0	330,000,000
Total IVC140 SPOT										0.00	0	330,000,000
Total For IVC140										0.00	0	330,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	99.90827				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	99.86727				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	99.91184				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	102.02140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC147 SPOT									0.00	0	0
Total For IVC147									0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.99136			0.00	0	0
Total IVC148 SPOT									0.00	0	0
Total For IVC148									0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.98086			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	101.00424			0.00	0	0
Total IVC150 SPOT									0.00	0	0
Total For IVC150									0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC153 SPOT									0.00	0	0
Total For IVC153									0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.53016			0.00	0	70,000,000
Total IVC154 SPOT									0.00	0	70,000,000
Total For IVC154									0.00	0	70,000,000
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	100.32244			0.00	0	0
Total IVC156 SPOT									0.00	0	0
Total For IVC156									0.00	0	0
IVC157 On 27/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	75,000,000,000	75,000,000,000	75,000,000,000
Total IVC157 SPOT								10,000,000,000,000.00	75,000,000,000	75,000,000,000	75,000,000,000
Total For IVC157								10,000,000,000,000.00	75,000,000,000	75,000,000,000	75,000,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF56U SPOT										0.00	0	0
Total For IVF56U										0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF60U SPOT										0.00	0	0
Total For IVF60U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	100.80396				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	102.00202				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.94741				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	99.85746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP003 On 29/06/2021 Spot Bond					0.00000	101.52740				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			8.57000	107.37994	8.57000	107.35519				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond					0.00000	100.32255				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	100.01609				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	102.20535				0.00	0	40,000,000
Total KAP010 SPOT										0.00	0	40,000,000
Total For KAP010										0.00	0	40,000,000
KAP010 On 01/12/2022 Spot Bond					0.00000	99.97626				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 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
KAP04U On 24/10/2022 Spot Bond					0.00000	101.19386				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 05/08/2020 Spot Bond					0.00000	101.82050				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	101.15946				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KST01 On 31/10/2027 Spot Bond			10.02000	124.32118	10.02000	124.28761				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
KW01 On 28/02/2019 Spot Bond					0.00000	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 LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.75886				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			8.81000	103.01608	8.81000	102.99156				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	102.44320	9.62000	102.41662				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	100.10482	9.71000	100.07861				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.98432				0.00	0	700,000,000
Total LBK15 SPOT										0.00	0	700,000,000
Total For LBK15										0.00	0	700,000,000
LBK16 On 30/11/2019 Spot Bond					0.00000	99.99966				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	102.37783				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	105.40008				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.41500	104.46407	9.41500	104.43768				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	100.05123				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	99.87828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			9.66500	106.65176	9.66500	106.62411				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.49401				0.00	0	100,000,000
Total LBK25 SPOT										0.00	0	100,000,000
Total For LBK25										0.00	0	100,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	101.73914				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.61542				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			10.99500	100.60816	10.99500	100.57843				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.46500	103.07561	9.46500	103.04942				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.63968				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.75412				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.50426				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	99.83010				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.79000	102.23491	7.79000	102.21333				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	103.04462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.56500	106.02241	9.56500	105.99520				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.66440				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	102.22839				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	103.09461				0.00	0	20,000,000
Total LGL09 SPOT										0.00	0	20,000,000
Total For LGL09										0.00	0	20,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.27204				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC07 On 26/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC07U SPOT										0.00	0	0
Total For LHC07U										0.00	0	0
LHC08 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
LHC09 On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		310,000,000,000,000.00		3,100,000,000	3,100,000,000	
Total LHC09U SPOT								10,000,000,000,000.00		3,100,000,000	3,100,000,000	
Total For LHC09U								10,000,000,000,000.00		3,100,000,000	3,100,000,000	
LHC10 On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		920,000,000,000,000.00		39,200,000,000	39,200,000,000	
Total LHC10U SPOT								10,000,000,000,000.00		39,200,000,000	39,200,000,000	
Total For LHC10U								10,000,000,000,000.00		39,200,000,000	39,200,000,000	
LHL19 On 14/11/2019 Spot Bond			12.64000	105.26005	12.64000	105.22442				0.00	0	250,000,000
Total LHL19 SPOT										0.00	0	250,000,000
Total For LHL19										0.00	0	250,000,000
LHL26 On 13/11/2020 Spot Bond					0.00000	100.54145				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.48076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.53687				0.00	0	100,000,000
Total LHL28 SPOT										0.00	0	100,000,000
Total For LHL28										0.00	0	100,000,000
LOM01 On 25/11/2019 Spot Bond					0.00000	101.27110				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.88651				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	100.19234				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.62835				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	100.21652				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.53327				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 11/03/2019 Spot Bond					0.00000	99.83204				0.00	0	0
Total MAQ130 SPOT										0.00	0	0
Total For MAQ130										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	99.79763				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.62336				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	98.49130				0.00	0	0
Total MAQ133 SPOT										0.00	0	0
Total For MAQ133										0.00	0	0
MAQ13 On 22/03/2019 Spot Bond					0.00000	99.55676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ134 SPOT										0.00	0	0
Total For MAQ134										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	100.04801				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.84611				0.00	0	1,100,000,000
Total MBF049 SPOT										0.00	0	1,100,000,000
Total For MBF049										0.00	0	1,100,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	100.46807				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	101.68775				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.83502				0.00	0	1,500,000,000
Total MBF055 SPOT										0.00	0	1,500,000,000
Total For MBF055										0.00	0	1,500,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	100.32162				0.00	0	1,570,000,000
Total MBF057 SPOT										0.00	0	1,570,000,000
Total For MBF057										0.00	0	1,570,000,000
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	100.16059				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.22957				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	101.84654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.10802			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	100.04255			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	100.56575			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	100.00948			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	100.01072			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	101.03083			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.71215			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.71596			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.42405			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.44120			0.00	0	0
Total MBP045 SPOT									0.00	0	0
Total For MBP045									0.00	0	0
MBP04 On 26/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	150,000,000,000	150,000,000,000	
Total MBP046 SPOT								10,000,000,000,000.00	150,000,000,000	150,000,000,000	
Total For MBP046								10,000,000,000,000.00	150,000,000,000	150,000,000,000	
MBP04 On 26/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	50,000,000,000	

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 MBP047 SPOT										0.00	0	50,000,000,000
Total For MBP047										0.00	0	50,000,000,000
MBSA0 On 16/04/2019 Spot Bond			7.94500	103.48136	7.94500	103.45905				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.47426	8.00000	103.45180				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			7.85500	103.45065	7.85500	103.42862				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.31756	8.91000	103.29263				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	101.27003				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			8.77500	104.55191	8.77500	104.52711				0.00	0	0
Total MEFBS5 SPOT										0.00	0	0
Total For MEFBS5										0.00	0	0
MFS1A On 20/03/2020 Spot Bond					0.00000	101.62070				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.44000	8.44000	8.44000	102.96078				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	105.82247				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMF10 On 15/12/2024 Spot Bond			9.36670	9.36670	9.36670	100.42948				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.26670	10.26670	10.26670	100.57251				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond			13.56670	13.56670	13.56670	101.04868				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.50037				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.70625				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.60000	8.60000	8.60000	107.24779				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.03414				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			11.48000	11.48000	11.48000	99.68161				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			9.76500	9.76500	9.76500	103.61729				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.73061				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	105.86027				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.88369				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	102.22162				0.00	0	48,000,000
Total MTN07 SPOT										0.00	0	48,000,000
Total For MTN07										0.00	0	48,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.70483				0.00	0	1,500,000,000
Total MTN08 SPOT										0.00	0	1,500,000,000
Total For MTN08										0.00	0	1,500,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.66500				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.54339				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.09469				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	99.55741				0.00	0	400,000,000
Total MTN12 SPOT										0.00	0	400,000,000
Total For MTN12										0.00	0	400,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	99.90517				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.31162				0.00	0	8,500,000,000
Total MWAR01 SPOT										0.00	0	8,500,000,000
Total For MWAR01										0.00	0	8,500,000,000
MWAR(On 22/02/2021 Spot Bond					0.00000	100.15227				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	100.15073				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.83795				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.94219				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.68541				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.78258				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	102.10643				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.52503				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			9.01500	99.96387	9.01500	99.93952				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.99000	103.60054	7.99000	103.57824				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.36500	103.23350	9.36500	103.20739				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			10.48000	100.94763	10.48000	100.91915				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			8.76500	102.51331	8.76500	102.48902			3,330,700,000,000.00		380,000,000	10,095,000,000

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 NBK11A SPOT									3,330,700,000,000.00	380,000,000	10,095,000,000
Total For NBK11A									3,330,700,000,000.00	380,000,000	10,095,000,000
NBK12/On 19/03/2021 Spot Bond			7.74500	107.26034	7.74500	107.23783			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.38000	104.21391	9.38000	104.18752			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			9.16500	106.61518	9.16500	106.58879			0.00	0	240,000,000
Total NBK13A SPOT									0.00	0	240,000,000
Total For NBK13A									0.00	0	240,000,000
NBK14/On 25/06/2021 Spot Bond			8.07000	104.19698	8.07000	104.17432			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/On 11/02/2022 Spot Bond			8.32000	101.63664	8.32000	101.61376			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			9.61500	99.65450	9.61500	99.62865			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/On 22/04/2026 Spot Bond			9.79000	104.33782	9.79000	104.31043			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			8.53000	103.11567	8.53000	103.09201			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			8.85000	104.54878	8.85000	104.52391			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			9.78000	105.49401	9.78000	105.46635			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20/On 25/06/2021 Spot Bond					0.00000	101.67615			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			10.24000	103.28414	10.24000	103.25565			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.50500	104.54420	9.50500	104.51738				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			9.75000	107.51032	9.75000	107.48205				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.56399				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			9.83000	109.42055	9.83000	109.39154				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.40971				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			9.06500	9.06500	9.06500	105.53717				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	103.17080				0.00	0	10,000,000
Total NBK25B SPOT										0.00	0	10,000,000
Total For NBK25B										0.00	0	10,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	16.67428	100.00000	16.63697				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	104.09172				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			10.04000	108.97771	10.04000	108.94822				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			9.47500	102.62996	9.47500	102.60371				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	100.93439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			9.98000	103.50494	9.98000	103.47709				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			8.75000	103.60402	8.75000	103.57952				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.32994				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			8.73500	105.44056	8.73500	105.41566				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.25476				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	100.57491				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.81761				0.00	0	755,000,000
Total NBK34B SPOT										0.00	0	755,000,000
Total For NBK34B										0.00	0	755,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.31572				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	103.26959				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	100.65376				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	102.01112				0.00	0	270,000,000

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 NBK38B SPOT										0.00	0	270,000,000
Total For NBK38B										0.00	0	270,000,000
NBK3A On 09/09/2019 Spot Bond			7.91500	107.18233	7.91500	107.15935				0.00	0	1,120,992,000
Total NBK3A SPOT										0.00	0	1,120,992,000
Total For NBK3A										0.00	0	1,120,992,000
NBK3A On 09/09/2019 Spot Bond			100.00000	74.80565	100.00000	74.63826				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			11.25500	11.25500	11.25500	54.66279				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.72472				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.57945				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	101.15124				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	101.52032				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	100.66249				0.00	0	110,000,000
Total NBK44B SPOT										0.00	0	110,000,000
Total For NBK44B										0.00	0	110,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.64444				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.54146				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	100.92849				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.39166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.40312				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.81156				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	100.16198				0.00	0	800,000,000
Total NBK51B SPOT										0.00	0	800,000,000
Total For NBK51B										0.00	0	800,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	100.16555				0.00	0	47,070,000,000
Total NBK52B SPOT										0.00	0	47,070,000,000
Total For NBK52B										0.00	0	47,070,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.16690				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	100.17144				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	102.32976				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.76369				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			10.42500	105.66292	10.42500	105.63326				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.75416				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			10.46000	104.79724	10.46000	104.76773				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.76369				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.77883				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.79790				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.71455				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED08U SPOT									0.00	0	0
Total For NED08U									0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.24500	8.24500	8.24500	104.32592			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.48018			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	101.22831			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	101.17411			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.85866			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			8.74000	104.96686	8.74000	104.94206			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	105.09701			0.00	20,000,000	10,000,000
Total NEDT1A SPOT									0.00	20,000,000	10,000,000
Total For NEDT1A									0.00	20,000,000	10,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.30388			0.00	0	1,000,000,000
Total NEDT1B SPOT									0.00	0	1,000,000,000
Total For NEDT1B									0.00	0	1,000,000,000
NET52 On 23/01/2020 Spot Bond					0.00000	100.80389			0.00	0	0
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	106.78794			0.00	0	40,000,000
Total NGL01 SPOT									0.00	0	40,000,000
Total For NGL01									0.00	0	40,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	107.31096			0.00	0	380,000,000
Total NGL02 SPOT									0.00	0	380,000,000
Total For NGL02									0.00	0	380,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL03 On 26/05/2022 Spot Bond					0.00000	100.05634				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	104.12774				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	102.01273				0.00	0	500,000,000
Total NGL05 SPOT										0.00	0	500,000,000
Total For NGL05										0.00	0	500,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	99.99386				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	102.00184				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.23182				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	104.01200	13.50000	103.97446				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	99.66810				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	109.46301				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	108.61918				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.27500	4.27500	4.27500	206.94288				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI25	On	31/01/2025	Spot Bond			3.91500	3.91500	3.91500	127.22502			0.00	0	0
Total NI25 SPOT												0.00	0	0
Total For NI25												0.00	0	0
NI29	On	31/03/2029	Spot Bond			4.10000	4.10000	4.10000	93.20344			82,000,000,000.00	20,000,000	10,000,000
Total NI29 SPOT												82,000,000,000.00	20,000,000	10,000,000
Total For NI29												82,000,000,000.00	20,000,000	10,000,000
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT												0.00	0	0
Total For NI33												0.00	0	0
NI38	On	31/01/2038	Spot Bond			4.55000	4.55000	4.55000	100.51755			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			4.02000	4.02000	4.02000	126.49568			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			4.41000	4.41000	4.41000	123.82779			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			4.40000	4.40000	4.40000	170.12688			0.00	0	0
Total NILB14 SPOT												0.00	0	0
Total For NILB14												0.00	0	0
NILB15	On	31/03/2028	Spot Bond			4.78000	165.20631	4.78000	165.17411			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			4.16500	106.28309	4.16500	106.26407			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			7.49000	103.34634	7.49000	103.32536			0.00	0	0
Total NMP20N SPOT												0.00	0	0
Total For NMP20N												0.00	0	0
NN01U	On	26/08/2019	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NN01U SPOT												0.00	0	0
Total For NN01U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN02 On 24/07/2023 Spot Bond					0.00000	97.70361				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.01582				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	100.15229				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.12000	8.12000	8.12000	102.86481				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.31758				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.33099				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	100.14981				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	100.15005				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			8.32000	8.32000	8.32000	102.86425				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	100.14959				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	100.15650				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			8.52000	8.52000	8.52000	102.86371				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.15653			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	100.17265			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	100.16641			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			8.65000	115.17221	8.65000	115.14528			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			4.13000	181.36007	4.13000	181.32788			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA02: On 30/11/2028 Spot Bond			11.00000	110.38483	11.00000	110.35236		15,400,000,000,000.00	1,400,000,000	6,340,000,000	
Total NRA028 SPOT								15,400,000,000,000.00	1,400,000,000	6,340,000,000	
Total For NRA028								15,400,000,000,000.00	1,400,000,000	6,340,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.03544	100.00000	15.00199			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond					0.00000	101.46385				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.37140				0.00	0	2,500,000,000
Total NTC20 SPOT										0.00	0	2,500,000,000
Total For NTC20										0.00	0	2,500,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	102.69579				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.81739				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	101.18619				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.41515				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	99.84671				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	99.84257				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	100.15379				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	100.70342				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			7.71500	103.46927	7.71500	103.44763				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.65588				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2020 Spot Bond			8.85000	8.85000	8.85000	105.25349			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			9.81500	105.93947	9.81500	105.91143			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.83000	105.46417	10.83000	105.43345			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.70932			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			9.91500	107.92846	9.91500	107.89961			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			10.88000	107.41570	10.88000	107.38427		100,937,024,000.00		9,277,300	930,000,000
Total OML10 SPOT								100,937,024,000.00		9,277,300	930,000,000
Total For OML10								100,937,024,000.00		9,277,300	930,000,000
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1U On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.93172				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM44 On 07/11/2019 Spot Bond					0.00000	100.50746				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	99.99997				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	100.00000				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	100.00000				0.00	0	300,000,000
Total PMM49 SPOT										0.00	0	300,000,000
Total For PMM49										0.00	0	300,000,000
PPC00: On 31/10/2019 Spot Bond					0.00000	99.69515				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	100.18274				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	100.19130				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	100.19878				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	100.21372				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	100.21586				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	100.21799				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 21/12/2026 Spot Bond			8.63500	112.42864	8.68000	112.13417			943,550,625,585,000.00	1,394,157,571,000	1,243,039,265,100
Total R186 SPOT									13,550,625,585,000.00	394,157,571,000	243,039,265,100
Total For R186									13,550,625,585,000.00	394,157,571,000	243,039,265,100
R197 On 07/12/2023 Spot Bond			2.97500	299.24355	2.93000	299.76378			59,416,700,000,000.00	19,972,000,000	27,730,251,300
Total R197 SPOT									59,416,700,000,000.00	19,972,000,000	27,730,251,300
Total For R197									59,416,700,000,000.00	19,972,000,000	27,730,251,300
R202 On 07/12/2033 Spot Bond			3.30000	231.11967	3.27500	231.74648			484,616,475,420,000.00	146,853,477,400	273,806,226,500
Total R202 SPOT									484,616,475,420,000.00	146,853,477,400	273,806,226,500
Total For R202									484,616,475,420,000.00	146,853,477,400	273,806,226,500
R2023 On 28/02/2023 Spot Bond			7.72000	100.12218	7.76500	99.94926			545,368,678,636,000.00	1,625,047,756,300	1,160,211,040,600
Total R2023 SPOT									545,368,678,636,000.00	1,625,047,756,300	1,160,211,040,600
Total For R2023									545,368,678,636,000.00	1,625,047,756,300	1,160,211,040,600
R2030 On 31/01/2030 Spot Bond			9.24500	92.18148	9.24500	92.15847			056,522,885,560,000.00	1,844,945,688,000	809,681,419,800
Total R2030 SPOT									56,522,885,560,000.00	1,844,945,688,000	809,681,419,800
Total For R2030									56,522,885,560,000.00	1,844,945,688,000	809,681,419,800
R2032 On 31/03/2032 Spot Bond			9.48000	94.31954	9.48000	94.29553			831,327,806,140,000.00	1,564,486,055,500	864,096,330,400
Total R2032 SPOT									831,327,806,140,000.00	1,564,486,055,500	864,096,330,400
Total For R2032									831,327,806,140,000.00	1,564,486,055,500	864,096,330,400
R2035 On 28/02/2035 Spot Bond			9.68000	93.54047	9.68000	93.51644			678,718,080,000,000.00	793,256,000,000	861,444,772,000
Total R2035 SPOT									678,718,080,000,000.00	793,256,000,000	861,444,772,000
Total For R2035									678,718,080,000,000.00	793,256,000,000	861,444,772,000
R2037 On 31/01/2037 Spot Bond			9.75500	90.13655	9.75500	90.11283			859,445,446,000,000.00	498,149,200,000	879,066,613,600
Total R2037 SPOT									859,445,446,000,000.00	498,149,200,000	879,066,613,600
Total For R2037									859,445,446,000,000.00	498,149,200,000	879,066,613,600
R2040 On 31/01/2040 Spot Bond			9.83000	93.39720	9.83000	93.37244			038,500,198,000,000.00	1,021,210,600,000	807,612,629,900
Total R2040 SPOT									38,500,198,000,000.00	1,021,210,600,000	807,612,629,900
Total For R2040									38,500,198,000,000.00	1,021,210,600,000	807,612,629,900
R2044 On 31/01/2044 Spot Bond			9.84000	90.62093	9.84000	90.59688			615,275,040,000,000.00	367,406,000,000	706,291,955,000
Total R2044 SPOT									615,275,040,000,000.00	367,406,000,000	706,291,955,000
Total For R2044									615,275,040,000,000.00	367,406,000,000	706,291,955,000
R2048 On 28/02/2048 Spot Bond			9.81500	89.84668	9.81500	89.82329			890,244,513,500,000.00	3,656,672,900,000	1,495,821,800,000
Total R2048 SPOT									890,244,513,500,000.00	3,656,672,900,000	1,495,821,800,000
Total For R2048									890,244,513,500,000.00	3,656,672,900,000	1,495,821,800,000
R207 On 15/01/2020 Spot Bond			6.41000	101.59499	6.44000	101.55186			030,872,314,099,000.00	160,822,513,900	106,719,141,000
Total R207 SPOT									30,872,314,099,000.00	160,822,513,900	106,719,141,000
Total For R207									30,872,314,099,000.00	160,822,513,900	106,719,141,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			6.93000	102.46720	6.95000	102.40988			523,257,510,000,000.00	941,307,000,000	647,176,352,700
Total R208 SPOT									23,257,510,000,000.00	941,307,000,000	647,176,352,700
Total For R208									23,257,510,000,000.00	941,307,000,000	647,176,352,700
R209 On 31/03/2036 Spot Bond			9.55500	75.03300	9.63000	74.52108			012,158,811,705,000.00	338,792,131,000	1,098,490,472,800
Total R209 SPOT									12,158,811,705,000.00	338,792,131,000	1,098,490,472,800
Total For R209									12,158,811,705,000.00	338,792,131,000	1,098,490,472,800
R210 On 31/03/2028 Spot Bond			3.22000	186.66314	3.22000	186.63461			375,452,000,000.00	116,600,000	40,926,985,300
Total R210 SPOT									375,452,000,000.00	116,600,000	40,926,985,300
Total For R210									375,452,000,000.00	116,600,000	40,926,985,300
R212 On 31/01/2022 Spot Bond			2.96000	155.88315	2.95000	155.90371			977,472,406,920,000.00	330,227,164,500	166,747,761,200
Total R212 SPOT									7,472,406,920,000.00	330,227,164,500	166,747,761,200
Total For R212									7,472,406,920,000.00	330,227,164,500	166,747,761,200
R213 On 28/02/2031 Spot Bond			9.29500	83.62924	9.36000	83.19847			552,343,825,020,000.00	1,458,025,156,000	649,216,303,400
Total R213 SPOT									2,343,825,020,000.00	458,025,156,000	649,216,303,400
Total For R213									2,343,825,020,000.00	458,025,156,000	649,216,303,400
R214 On 28/02/2041 Spot Bond			9.81000	70.38047	9.81000	70.36216			874,321,202,848,000.00	598,809,500,800	698,406,194,200
Total R214 SPOT									4,321,202,848,000.00	598,809,500,800	698,406,194,200
Total For R214									4,321,202,848,000.00	598,809,500,800	698,406,194,200
RCG01 On 24/10/2019 Spot Bond					0.00000	101.35661			0.00	0	300,000,000
Total RCG01B SPOT									0.00	0	300,000,000
Total For RCG01B									0.00	0	300,000,000
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05U On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06U On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07U On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08U On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF14U SPOT									0.00	0	0
Total For RDF14U									0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.48811			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.71448			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.84913				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	102.03716				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.90729				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.78352				0.00	0	200,000,000
Total RDFB10 SPOT										0.00	0	200,000,000
Total For RDFB10										0.00	0	200,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.94529				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	100.02237				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.79888				0.00	0	280,000,000
Total RDFB13 SPOT										0.00	0	280,000,000
Total For RDFB13										0.00	0	280,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.87841				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	99.88711				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.39828				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.40965				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.41879				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC4 On 04/06/2019 Spot Bond					0.00000	99.91693			0.00	10,600,000,000	5,800,000,000
Total RDFC43 SPOT									0.00	10,600,000,000	5,800,000,000
Total For RDFC43									0.00	10,600,000,000	5,800,000,000
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.96110			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	100.31341			0.00	2,680,000,000	1,340,000,000
Total RDFC46 SPOT									0.00	2,680,000,000	1,340,000,000
Total For RDFC46									0.00	2,680,000,000	1,340,000,000
RDFC4 On 28/07/2019 Spot Bond					0.00000	100.66236			0.00	0	0
Total RDFC47 SPOT									0.00	0	0
Total For RDFC47									0.00	0	0
REB14U On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total REB14U SPOT									0.00	0	0
Total For REB14U									0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	100.16861			0.00	0	0
Total REBC09 SPOT									0.00	0	0
Total For REBC09									0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.73535			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	101.94645			0.00	0	0
Total RED205 SPOT									0.00	0	0
Total For RED205									0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.30479			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	100.06575			0.00	0	0
Total RED401 SPOT									0.00	0	0
Total For RED401									0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.83228			0.00	0	500,000,000
Total RED501 SPOT									0.00	0	500,000,000
Total For RED501									0.00	0	500,000,000
RED60 On 09/03/2022 Spot Bond					0.00000	102.50216			0.00	0	0
Total RED601 SPOT									0.00	0	0
Total For RED601									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED60: On 09/03/2022 Spot Bond					0.00000	103.11004			0.00	0	0
Total RED602 SPOT									0.00	0	0
Total For RED602									0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	100.30861			0.00	0	100,000,000
Total RED701 SPOT									0.00	0	100,000,000
Total For RED701									0.00	0	100,000,000
RED80 On 06/04/2021 Spot Bond					0.00000	101.80556			0.00	0	0
Total RED801 SPOT									0.00	0	0
Total For RED801									0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.65579			0.00	0	0
Total RED901 SPOT									0.00	0	0
Total For RED901									0.00	0	0
RES02: On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03: On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04: On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	100.01464			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.85884			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	100.93838			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.56301			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	101.10035			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES41 On 30/11/2022 Spot Bond					0.00000	99.99979				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.48500	106.41858	8.48500	106.39430				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.41500	102.44812	9.41500	102.42223				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			10.96000	98.02065	10.96000	97.99192				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.98938				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	101.89735				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	100.90472				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK20 On 02/12/2019 Spot Bond					0.00000	101.12357			0.00	0	99,500,000
Total SBK20 SPOT									0.00	0	99,500,000
Total For SBK20									0.00	0	99,500,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.15446			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.45877			0.00	1,020,000,000	3,070,000,000
Total SBK22 SPOT									0.00	1,020,000,000	3,070,000,000
Total For SBK22									0.00	1,020,000,000	3,070,000,000
SBK23 On 28/05/2022 Spot Bond			10.06500	106.98549	10.06500	106.95647			0.00	0	2,030,000,000
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	103.36419			0.00	0	100,000,000
Total SBK24 SPOT									0.00	0	100,000,000
Total For SBK24									0.00	0	100,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.30272			0.00	20,000,000	10,000,000
Total SBK25 SPOT									0.00	20,000,000	10,000,000
Total For SBK25									0.00	20,000,000	10,000,000
SBK26 On 25/04/2021 Spot Bond			9.40000	109.68046	9.40000	109.65278			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.66727			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.88154			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			8.14000	106.10169	8.14000	106.07844		2,360,600,000,000.00		290,000,000	200,000,000
Total SBS19 SPOT								2,360,600,000,000.00		290,000,000	200,000,000
Total For SBS19								2,360,600,000,000.00		290,000,000	200,000,000
SBS20 On 15/05/2026 Spot Bond			9.36500	106.44745	9.36500	106.42054			0.00	0	20,000,000
Total SBS20 SPOT									0.00	0	20,000,000
Total For SBS20									0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond					0.00000	103.97546			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	100.23498			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			7.46000	102.67230	7.46000	102.65167			0.00	0	1,000,000,000
Total SBS25 SPOT									0.00	0	1,000,000,000
Total For SBS25									0.00	0	1,000,000,000
SBS27 On 20/02/2024 Spot Bond			8.76500	105.65686	8.76500	105.63183			0.00	0	4,792,100,000
Total SBS27 SPOT									0.00	0	4,792,100,000
Total For SBS27									0.00	0	4,792,100,000
SBS29 On 12/06/2019 Spot Bond			7.57000	102.16261	7.57000	102.14187			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.48000	95.55727	9.48000	95.53282			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	101.92351			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			9.57000	103.30647	9.57000	103.27994			0.00	0	1,520,000,000
Total SBS31 SPOT									0.00	0	1,520,000,000
Total For SBS31									0.00	0	1,520,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.65348			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			9.53000	106.95057	9.53000	106.92307			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	101.23758			0.00	0	1,000,000,000
Total SBS36 SPOT									0.00	0	1,000,000,000
Total For SBS36									0.00	0	1,000,000,000
SBS37 On 29/01/2020 Spot Bond			8.01000	100.64160	8.01000	100.61977			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			9.16000	100.44980	9.16000	100.42494				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.01500	98.81752	10.01500	98.79085				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			8.37000	103.02050	8.37000	102.99716				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	101.03291				0.00	0	1,000,000,000
Total SBS40 SPOT										0.00	0	1,000,000,000
Total For SBS40										0.00	0	1,000,000,000
SBS41 On 12/11/2022 Spot Bond			8.57000	107.37017	8.57000	107.34529				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	110.02781	9.24500	110.00034				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.57000	110.49714	9.57000	110.46861				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	101.30772				0.00	0	295,500,000
Total SBS45 SPOT										0.00	0	295,500,000
Total For SBS45										0.00	0	295,500,000
SBS46 On 15/02/2023 Spot Bond			8.59500	107.18196	8.59500	107.15705				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.92517				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.97423				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	101.81001				0.00	0	1,000,000,000
Total SBS49 SPOT										0.00	0	1,000,000,000
Total For SBS49										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS50 On 31/01/2022 Spot Bond			8.94500	102.02918	8.94500	102.00452				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.72000	9.72000	9.72000	100.95220				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.79198				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	102.63736				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	102.23867				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.89378				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.42000	8.42000	8.42000	103.38946				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.86913				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.97356				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.14703				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.98773				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.66050				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS63 On 31/01/2026 Spot Bond					0.00000	100.66790				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	100.68605				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.94000	287.45408	3.94000	287.40452				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.47500	4.47500	4.47500	202.37743				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	106.99877				0.00	0	500,000,000
Total SBT101 SPOT										0.00	0	500,000,000
Total For SBT101										0.00	0	500,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	106.88210				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	100.27230				0.00	0	800,000,000
Total SBT103 SPOT										0.00	0	800,000,000
Total For SBT103										0.00	0	800,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.84222				0.00	0	1,500,000,000
Total SBT201 SPOT										0.00	0	1,500,000,000
Total For SBT201										0.00	0	1,500,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	99.90111				0.00	0	1,000,000,000
Total SBT202 SPOT										0.00	0	1,000,000,000
Total For SBT202										0.00	0	1,000,000,000
SBT203 On 03/12/2023 Spot Bond			9.81500	104.64562	9.81500	104.61808				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.70069				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.70084				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SGI006 On 11/07/2022 Spot Bond					0.00000	101.53703				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.61130				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.32090				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.32942				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	100.31262				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.32142				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.33490				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.33814				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.33876				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.34061				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.36323				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.37017				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.35372				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.36151				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.82255				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.01500	10.01500	10.01500	110.27434				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	103.03466				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.70512				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.72040				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.67792				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.39921				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.39228				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.16918			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.41637			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	99.72954			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	101.14836			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	101.58686			0.00	0	0
Total SPG004 SPOT									0.00	0	0
Total For SPG004									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS040U SPOT									0.00	0	0
Total For SS040U									0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		160,000,000,000,000.00	1,600,000,000	800,000,000	
Total SS041U SPOT								160,000,000,000,000.00	1,600,000,000	800,000,000	
Total For SS041U								160,000,000,000,000.00	1,600,000,000	800,000,000	
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SS042U SPOT								0.00	0	0	
Total For SS042U								0.00	0	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SS044U SPOT								0.00	0	0	
Total For SS044U								0.00	0	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SS046U SPOT								0.00	0	0	
Total For SS046U								0.00	0	0	
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SS047U SPOT								0.00	0	0	
Total For SS047U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS050L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS050U SPOT									0.00	0	0
Total For SS050U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.35000	102.69010	8.35000	102.66703			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.52000	99.49559	8.52000	99.47279			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.52000	99.49559	8.52000	99.47279			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.57500	4.57500	4.57500	122.71823			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			10.18000	103.68405	10.18000	103.65577			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			11.23000	72.50643	11.23000	72.48491			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	101.58694			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	99.81049			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	101.79682			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03: On 02/06/2020 Spot Bond					0.00000	99.90573			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	100.25482			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	99.97482			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.85406			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.11254			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.16500	106.05007	9.16500	106.02397			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.34000	103.62315	4.34000	103.60410			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.78866			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.72407			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.17202			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.96000	3.96000	3.96000	287.16602			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	101.42047			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05: On 26/10/2020 Spot Bond					0.00000	100.79568			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.00200	105.00637	7.00200	104.98653			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.76911			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.59306			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.17143			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.02000	4.02000	4.02000	175.25200			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	126.91190			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.30000	4.30000	4.30000	104.20490			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	93.61710			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.02000	4.02000	4.02000	175.25200			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN066 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN069 On 28/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN070 On 28/02/2022 Spot Bond					0.00000	99.99992				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN071 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	100.00000				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN072 On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	101.80239				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN074 On 15/06/2023 Spot Bond					0.00000	101.77488				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN075 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN076 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN077 On 19/06/2023 Spot Bond					0.00000	101.77342				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN078 On 13/07/2023 Spot Bond					0.00000	101.12845				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN079 On 31/07/2021 Spot Bond					0.00000	99.20800				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN080 On 16/08/2020 Spot Bond					0.00000	100.63373				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN081 On 27/08/2024 Spot Bond					0.00000	100.02354				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN082 On 12/09/2025 Spot Bond					0.00000	102.03159				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN083 On 05/11/2023 Spot Bond					0.00000	100.57658				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN084 On 07/12/2033 Spot Bond			4.15000	4.15000	4.15000	209.58230				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN086 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	160,000,000
Total SSN086 SPOT										0.00	0	160,000,000
Total For SSN086										0.00	0	160,000,000
SZ25 On 30/09/2025 Spot Bond			9.70000	100.39554	9.70000	100.36941				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.31198				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.09000	100.65543	8.09000	100.63395				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	100.17731				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A12 On 21/08/2020 Spot Bond			7.99000	103.56509	7.99000	103.54268			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.17102			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			8.09000	103.25854	8.09000	103.23592			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	100.01751			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.04000	102.53640	8.04000	102.51407			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	100.14885			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	100.16943			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	100.17302			0.00	0	0
Total T14A11 SPOT									0.00	0	0
Total For T14A11									0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	103.93487	8.55000	103.91083			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	100.15718			0.00	0	0
Total T15OM3 SPOT									0.00	0	0
Total For T15OM3									0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	101.59322			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	101.24187			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS13€ On 27/05/2019 Spot Bond					0.00000	100.22318				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	101.30733				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142On 28/10/2021 Spot Bond					0.00000	100.75522				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144On 20/03/2020 Spot Bond					0.00000	102.01074				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.66826				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147On 12/10/2020 Spot Bond					0.00000	101.25371				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	101.11640				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.64916				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	99.99986				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152On 25/04/2019 Spot Bond					0.00000	100.80340				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153On 06/07/2021 Spot Bond					0.00000	101.13162				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154On 06/07/2023 Spot Bond					0.00000	101.19949				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS15€ On 03/09/2021 Spot Bond					0.00000	99.91636				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	99.91445				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	100.23270				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.16949				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.04000	8.04000	8.04000	100.72446				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	100.17327				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			7.95000	100.48369	7.95000	100.46260				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	100.17327				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.06000	100.32247	8.06000	100.30113				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	100.18175				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	100.18175				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/08/2019 Spot Bond					0.00000	100.18175				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.18175				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.56577				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.56577				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	100.19683				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	100.19664				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.25784				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.25330				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.28513				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.25672				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	100.37929				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.19000	101.74542	8.19000	101.72287				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.01518				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			8.08000	102.32803	8.08000	102.30564				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.18164				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.18182				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.18727				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.17746				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.18107				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.19478				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.19628				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.19666				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.19398				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.20510				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond					0.00000	100.25651				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.25651				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.26210				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.25128				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.26024				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.48553				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	100.17563				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.25000	107.19142	8.25000	107.16747				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.44957				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.40809				0.00	0	456,700,000
Total TH14A7 SPOT										0.00	0	456,700,000
Total For TH14A7										0.00	0	456,700,000
TH14A On 21/11/2021 Spot Bond			8.30000	105.07289	8.30000	105.04930				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.18704				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond					0.00000	100.66059				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.17919				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	100.19637				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.62610				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	100.19040				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.25214				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.24825				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.39187				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	100.16734				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	100.17121				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.65640				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.16622				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond					0.00000	99.98109				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	100.16472				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	100.16671				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.17534				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	100.17384				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.96258				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	100.18415				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.80748				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	100.17965				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.23848				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.22917				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.21948				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A1: On 18/07/2019 Spot Bond					0.00000	101.24139			0.00	0	200,000,000
Total TH9A12 SPOT									0.00	0	200,000,000
Total For TH9A12									0.00	0	200,000,000
THE9B: On 18/07/2019 Spot Bond					0.00000	101.06453			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	102.00786			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	101.83263			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			7.83000	7.83000	7.83000	98.38643			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	53.70925	100.00000	53.60735			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	99.91173			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	99.88587			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.95500	100.15365	8.95500	100.12941			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.46500	100.36533	9.46500	100.33969			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.01630			0.00	0	0
Total TL26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.11974			0.00	0	500,000,000
Total TL27 SPOT									0.00	0	500,000,000
Total For TL27									0.00	0	500,000,000
TL28 On 24/04/2025 Spot Bond			9.95000	100.21256	9.95000	100.18582			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.87053			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.47572			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total TLC06 SPOT									0.00	0	0
Total For TLC06									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.18000	108.07996	8.18000	108.05602		556,240,000,000,000.00	68,000,000,000	32,825,874,100	
Total TN20 SPOT								56,240,000,000,000.00	68,000,000,000	32,825,874,100	
Total For TN20								56,240,000,000,000.00	68,000,000,000	32,825,874,100	
TN20/R On 17/09/2020 Spot Bond			100.00000	40.78035	100.00000	40.68910		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	27.27996	100.00000	27.21892		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			9.36500	108.74297	9.36500	108.71548		324,590,900,000,000.00	34,660,000,000	18,050,400,000	
Total TN23 SPOT								34,590,900,000,000.00	34,660,000,000	18,050,400,000	
Total For TN23								34,590,900,000,000.00	34,660,000,000	18,050,400,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.97489	100.00000	15.93914		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			10.38000	96.18220	10.38000	96.15532		701,272,800,000,000.00	67,560,000,000	23,189,074,100	
Total TN25 SPOT								71,272,800,000,000.00	67,560,000,000	23,189,074,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN25									11,272,800,000,000.00	67,560,000,000	23,189,074,100
TN25/R On 19/08/2025 Spot Bond			100.00000	10.19076	100.00000	10.16796			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.48000	93.72341	10.48000	93.69698			14,672,000,000,000.00	1,400,000,000	700,000,000
Total TN27 SPOT									14,672,000,000,000.00	1,400,000,000	700,000,000
Total For TN27									14,672,000,000,000.00	1,400,000,000	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.38900	100.00000	11.36352			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.12000	100.11311	11.12000	100.08335			121,875,200,000,000.00	10,960,000,000	11,880,000,000
Total TN30 SPOT									121,875,200,000,000.00	10,960,000,000	11,880,000,000
Total For TN30									121,875,200,000,000.00	10,960,000,000	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.78477	8.00000	122.75831			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			11.86500	95.57833	11.86500	95.54808			71,190,000,000,000.00	6,000,000,000	10,750,000,000
Total TN40 SPOT									71,190,000,000,000.00	6,000,000,000	10,750,000,000
Total For TN40									71,190,000,000,000.00	6,000,000,000	10,750,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.19940	10.75000	104.16943			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.31800	10.00000	104.29100			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	101.17112			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			8.56000	103.86955	8.56000	103.84551			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			8.34000	104.18962	8.34000	104.16624			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			8.14000	8.14000	8.14000	104.53555			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	102.01765			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	102.06947			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.28708			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.36995			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.90824			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.90824			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.33809			0.00	0	160,000,000
Total TRA3A2 SPOT									0.00	0	160,000,000
Total For TRA3A2									0.00	0	160,000,000
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.34649			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			8.86500	103.15689	8.86500	103.13218			0.00	0	0
Total TRA3A4 SPOT									0.00	0	0
Total For TRA3A4									0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.33621			0.00	0	0
Total TRA3A6 SPOT									0.00	0	0
Total For TRA3A6									0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.34348			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	100.40056			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.39268				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14: On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01: On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03: On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01: On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A1: On 31/01/2025 Spot Bond					0.00000	101.91067				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B1: On 31/01/2025 Spot Bond					0.00000	102.24711				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1: On 31/01/2025 Spot Bond					0.00000	102.38840				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0: On 26/01/2020 Spot Bond					0.00000	101.88636				0.00	0	0
Total TUHF01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 27/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC287 SPOT										0.00	0	0
Total For TWC287										0.00	0	0
TWC28 On 07/03/2019 Spot Bond					0.00000	101.73049				0.00	0	0
Total TWC288 SPOT										0.00	0	0
Total For TWC288										0.00	0	0
TWC28 On 08/04/2019 Spot Bond					0.00000	101.04521				0.00	0	0
Total TWC289 SPOT										0.00	0	0
Total For TWC289										0.00	0	0
TWC29 On 15/04/2019 Spot Bond					0.00000	100.93699				0.00	0	0
Total TWC290 SPOT										0.00	0	0
Total For TWC290										0.00	0	0
TWC29 On 18/04/2019 Spot Bond					0.00000	100.79332				0.00	0	0
Total TWC291 SPOT										0.00	0	0
Total For TWC291										0.00	0	0
TWC29 On 24/04/2019 Spot Bond					0.00000	100.73068				0.00	0	0
Total TWC292 SPOT										0.00	0	0
Total For TWC292										0.00	0	0
TWC29 On 30/04/2019 Spot Bond					0.00000	100.60542				0.00	0	0
Total TWC293 SPOT										0.00	0	0
Total For TWC293										0.00	0	0
TWC29 On 15/05/2019 Spot Bond					0.00000	100.38932				0.00	0	0
Total TWC294 SPOT										0.00	0	0
Total For TWC294										0.00	0	0
TWC29 On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TWC295 SPOT										0.00	0	0
Total For TWC295										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.72800	103.52415	8.72800	103.49972				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			10.58000	103.31129	10.58000	103.28186				0.00	0	0
Total UG26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UG26										0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJB11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC28 On 05/03/2019 Spot Bond					0.00000	101.76986				0.00	0	0
Total VKC28 SPOT										0.00	0	0
Total For VKC28										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.81774				0.00	0	0
Total VKE07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.47512				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.67010				0.00	1,000,000,000	650,000,000
Total VKE09 SPOT										0.00	1,000,000,000	650,000,000
Total For VKE09										0.00	1,000,000,000	650,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	101.25973				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.93533				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.78017				0.00	0	160,000,000
Total VKE12 SPOT										0.00	0	160,000,000
Total For VKE12										0.00	0	160,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	100.13345				0.00	14,000,000,000	15,000,000,000
Total VKE13 SPOT										0.00	14,000,000,000	15,000,000,000
Total For VKE13										0.00	14,000,000,000	15,000,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.02243				0.00	10,000,000,000	10,000,000,000
Total VKE14 SPOT										0.00	10,000,000,000	10,000,000,000
Total For VKE14										0.00	10,000,000,000	10,000,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VR842U										0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR843U SPOT										0.00	0	0
Total For VR843U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR845U SPOT										0.00	0	0
Total For VR845U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.54980				0.00	500,000,000	2,800,000,000
Total WHL01 SPOT										0.00	500,000,000	2,800,000,000
Total For WHL01										0.00	500,000,000	2,800,000,000
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	101.33654				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	101.36608				0.00	0	200,000,000
Total WHL03 SPOT										0.00	0	200,000,000
Total For WHL03										0.00	0	200,000,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.10500	102.74008	7.10500	102.72041				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			7.08000	104.53950	7.08000	104.51941				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			7.77500	104.76843	7.77500	104.74636				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	25.84381	100.00000	25.78598				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			6.49000	96.36268	6.49000	96.34568				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.56e+017	641,906,501,186	471,024,344,156
Total for SPOT :										2.56e+017	641,906,501,186	471,024,344,156
Total Futures										2.56e+017	641,906,526,996	471,025,140,588
Total Options										0.00	0	124,290
Grand Total:										2.56e+017	641,906,526,996	471,025,264,878