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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/05/2019 Bond Future			10.97633	76.21884	10.98766	76.15301			0.00	0	350
ES33 On 01/08/2019 Bond Future			11.08532	77.63285	11.09706	77.56579			0.00	0	0
ES33 On 07/11/2019 Bond Future			11.19880	75.45427	11.21097	75.38596			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			11.24252	77.85570	11.25391	77.78047			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.34963	79.30010	11.36143	79.22343			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.46138	76.68607	11.47361	76.60798			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 02/05/2019 Bond Future			133.46026	133.46026	133.64081	133.64081			0.00	0	691
I2025 On 01/08/2019 Bond Future			134.51197	134.51197	134.69595	134.69595			0.00	0	0
I2025 On 07/11/2019 Bond Future			137.34845	137.34845	137.53660	137.53660			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			99.97232	99.97232	99.94485	99.94485			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			101.85161	101.85161	101.82364	101.82364			0.00	0	0
I2029	On	07/11/2019	Bond Future			102.89178	102.89178	102.86340	102.86340			0.00	0	0
Total I2029 Future												0.00	0	3,020
Total For I2029												0.00	0	3,020
I2033	On	02/05/2019	Bond Future			102.12551	102.12551	102.09756	102.09756			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			104.04528	104.04528	104.01671	104.01671			0.00	0	0
I2033	On	07/11/2019	Bond Future			105.05550	105.05550	105.02651	105.02651			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			121.01429	121.01429	121.51895	121.51895			0.00	0	11,059
I2038	On	01/08/2019	Bond Future			121.65002	121.65002	122.16401	122.16401			0.00	0	0
I2038	On	07/11/2019	Bond Future			124.21537	124.21537	124.74044	124.74044			0.00	0	0
Total I2038 Future												0.00	0	11,059
Total For I2038												0.00	0	11,059
I2046	On	02/05/2019	Bond Future			113.30728	113.30728	113.27590	113.27590			0.00	0	12,523
I2046	On	01/08/2019	Bond Future			115.43738	115.43738	115.40527	115.40527			0.00	0	0
I2046	On	07/11/2019	Bond Future			116.13112	116.13112	116.09881	116.09881			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			118.56123	118.56123	118.52843	118.52843			0.00	0	10,684
I2050	On	01/08/2019	Bond Future			118.97247	118.97247	118.93882	118.93882			0.00	0	0
I2050	On	07/11/2019	Bond Future			121.48112	121.48112	121.44698	121.44698			0.00	0	0
Total I2050 Future												0.00	0	10,684
Total For I2050												0.00	0	10,684
R186	On	02/05/2019	Bond Future			8.70848	113.76200	8.73463	113.60958		6.24	0.00	0	89,899
R186	On	01/08/2019	Bond Future			8.76584	110.57331	8.79326	110.41809		6.45	0.00	0	10
R186	On	07/11/2019	Bond Future			8.81409	112.87743	8.84295	112.71912		6.62	0.00	0	0
Total R186 Future												0.00	0	89,909
R186	On	02/05/2019	Bond Future	9.02	Call			1,962.39000	1.96239	2,071,460	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,095.14000	1.09514	1,172,100	6.28	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.05	Call			2,098.15000	2.09815	2,210,850	6.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			281.38000	0.28138	241,660	6.50	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			1,460.00000	1.46000	1,552,460	6.36	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			502.42000	0.50242	442,460	6.36	0.00	0	8,250
R186	On	02/05/2019	Bond Future	10.02	Put			1.77000	0.00177	1,240	7.34	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			121.34000	0.12134	100,660	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			3,070.02000	3.07002	3,201,760	6.73	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			1,149.56000	1.14956	1,050,310	6.17	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			655.27000	0.65527	708,440	6.17	0.00	0	3,250

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	8.80	Put			715.31000	0.71531	639,850	6.28	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			348.63000	0.34863	380,710	6.07	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			342.40000	0.34240	296,510	6.44	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Call			1,873.76000	1.87376	1,980,290	6.44	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			5,722.66000	5.72266	5,872,360	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			11.20000	0.01120	8,480	7.34	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			7,166.32000	7.16632	7,318,210	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			2.73000	0.00273	1,950	7.34	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			150.93000	0.15093	126,330	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,818.09000	2.81809	2,945,910	6.67	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			1,253.74000	1.25374	1,149,940	6.15	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			583.54000	0.58354	632,160	6.15	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			1,726.13000	1.72613	1,605,790	6.07	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			786.85000	0.78685	847,840	6.21	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			97.41000	0.09741	80,110	6.79	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			3,326.65000	3.32665	3,461,770	6.79	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			7,431.94000	7.43194	7,583,980	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			1.22000	0.00122	0,840	7.34	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			6,846.68000	6.84668	6,998,320	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			316.75000	0.31675	273,400	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,007.33000	2.00733	2,117,630	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			304.60000	0.30460	262,480	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,917.83000	1.91783	2,025,640	6.45	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			329.31000	0.32931	284,700	6.45	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			988.76000	0.98876	897,330	6.21	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			472.88000	0.47288	440,710	7.24	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			4,501.57000	4.50157	4,623,700	7.22	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			489.58000	0.48958	456,490	7.22	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Call			1,420.81000	1.42081	1,486,360	6.42	3,436,464.32	2,312	19,142
R186	On	01/08/2019	Bond Future	9.22	Call			3,202.13000	3.20213	3,307,630	6.86	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			822.71000	0.82271	772,990	6.86	1,787,152.88	2,312	19,142
R186	On	01/08/2019	Bond Future	9.53	Call			4,546.93000	4.54693	4,669,520	7.23	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			481.08000	0.48108	448,450	7.23	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			4,592.55000	4.59255	4,715,600	7.24	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,539.38000	2.53938	2,633,060	6.68	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			7,120.29000	7.12029	7,263,010	7.50	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			146.75000	0.14675	134,250	7.50	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			3,084.26000	3.08426	2,969,120	6.22	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			714.19000	0.71419	754,270	6.22	1,743,872.24	2,312	19,142
R186	On	01/08/2019	Bond Future	8.70	Put			1,949.93000	1.94993	1,860,260	6.42	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			3,419.79000	3.41979	3,298,940	6.16	0.00	0	0

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R186	On	01/08/2019	Bond Future	8.30	Call			583.25000	0.58325	617,620	6.16	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			1,099.71000	1.09971	1,038,170	6.68	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			2,650.53000	2.65053	2,733,980	6.58	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			2,011.51000	2.01151	1,936,650	6.58	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			2,585.85000	2.58585	2,668,140	6.56	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			2,055.67000	2.05567	1,979,650	6.56	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Call			2,618.10000	2.61810	2,700,970	6.57	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			2,033.49000	2.03349	1,958,050	6.57	0.00	0	0
Total R186 Option												6,967,489.44	6,936	133,546
Total For R186												6,967,489.44	6,936	223,455
R197	On	02/05/2019	Bond Future			299.31634	299.31634	299.72512	299.72512			0.00	0	2,350
R197	On	01/08/2019	Bond Future			297.38807	297.38807	297.80451	297.80451			0.00	0	40
R197	On	07/11/2019	Bond Future			303.65930	303.65930	304.08512	304.08512			0.00	0	0
Total R197 Future												0.00	0	2,390
Total For R197												0.00	0	2,390
R202	On	02/05/2019	Bond Future			233.62374	233.62374	233.55962	233.55962			0.00	0	8,706
R202	On	01/08/2019	Bond Future			234.00270	234.00270	233.93707	233.93707			0.00	0	0
R202	On	07/11/2019	Bond Future			238.93694	238.93694	238.87075	238.87075			0.00	0	0
Total R202 Future												0.00	0	8,706
Total For R202												0.00	0	8,706
R2023	On	02/05/2019	Bond Future			7.82501	101.17142	7.85105	101.08705		2.84	10,420,656.26	103	66,073
R2023	On	01/08/2019	Bond Future			7.84520	103.04836	7.87333	102.96244		2.89	0.00	0	0
R2023	On	07/11/2019	Bond Future			7.84957	101.26043	7.88024	101.17294		3.32	0.00	0	0
Total R2023 Future												10,420,656.26	103	66,073
R2023	On	02/05/2019	Bond Future	8.46	Call			1,963.15000	1.96315	2,043,860	3.42	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			14.87000	0.01487	11,210	3.42	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,901.50000	1.90150	1,981,870	3.39	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			16.46000	0.01646	12,460	3.39	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,932.30000	1.93230	2,012,850	3.40	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			15.64000	0.01564	11,820	3.40	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,281.01000	3.28101	3,358,760	3.87	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			89.01000	0.08901	80,840	3.87	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,308.85000	3.30885	3,386,720	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			87.52000	0.08752	79,470	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,253.10000	3.25310	3,330,730	3.86	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			90.43000	0.09043	82,140	3.86	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,211.80000	1.21180	1,258,400	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			899.45000	0.89945	858,560	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,229.46000	1.22946	1,276,420	3.32	0.00	0	0

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R2023	On	07/11/2019	Bond Future	8.00	Put			888.71000	0.88871	848,180	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,194.26000	1.19426	1,240,500	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			910.31000	0.91031	869,060	3.31	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												10,420,656.26	103	66,073
R2030	On	02/05/2019	Bond Future			9.28129	93.50675	9.30235	93.37384		8.72	32,727,362.50	350	46,053
R2030	On	01/08/2019	Bond Future			9.34870	91.23658	9.37056	91.10127		9.04	0.00	0	0
R2030	On	07/11/2019	Bond Future			9.40542	93.13801	9.42814	93.00001		9.40	0.00	0	0
Total R2030 Future												32,727,362.50	350	46,053
R2030	On	02/05/2019	Bond Future	10.20	Call			5,466.72000	5.46672	5,593,380	10.19	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			34.46000	0.03446	28,210	10.19	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.41	Call			1,411.22000	1.41122	1,479,440	8.91	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			735.84000	0.73584	671,150	8.91	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,335.06000	1.33506	1,400,680	8.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			784.65000	0.78465	717,360	8.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			2,772.93000	2.77293	2,652,550	8.31	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			188.32000	0.18832	200,850	8.31	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,372.87000	1.37287	1,439,790	8.90	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			759.95000	0.75995	693,960	8.90	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			6,745.76000	6.74576	6,617,980	7.97	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			132.79000	0.13279	140,320	7.97	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Call			1,455.86000	1.45586	1,507,690	8.76	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			3,085.89000	3.08589	3,169,330	9.25	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			775.55000	0.77555	736,440	9.57	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			3,998.64000	3.99864	4,093,830	9.54	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			1,158.42000	1.15842	1,105,940	9.24	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.15	Put			2,641.80000	2.64180	2,553,480	8.67	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,264.20000	1.26420	1,311,190	8.67	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			2,393.26000	2.39326	2,309,780	8.76	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,044.39000	4.04439	4,140,080	9.55	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			788.70000	0.78870	749,080	9.55	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			1,138.85000	1.13885	1,086,980	9.25	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	8.77	Put			4,304.75000	4.30475	4,192,530	8.15	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			487.95000	0.48795	511,040	8.15	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.92	Call			4,090.11000	4.09011	4,186,310	9.57	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			2,225.58000	2.22558	2,145,570	8.82	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			1,600.91000	1.60091	1,656,210	8.82	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.68	Call			3,045.36000	3.04536	3,128,190	9.24	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			801.88000	0.80188	761,760	9.54	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			4,838.29000	4.83829	4,721,200	8.07	0.00	0	0

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	8.67	Call			365.44000	0.36544	383,660	8.07	0.00	0	5,400
R2030	On	07/11/2019	Bond Future	9.48	Put			2,572.76000	2.57276	2,502,800	9.38	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			2,920.42000	2.92042	2,988,940	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			2,546.09000	2.54609	2,476,610	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			2,853.49000	2.85349	2,921,040	9.37	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			2,599.96000	2.59996	2,529,510	9.37	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			2,886.71000	2.88671	2,954,750	9.38	0.00	0	0
Total R2030 Option												0.00	0	43,650
Total For R2030												32,727,362.50	350	89,703
R2032	On	02/05/2019	Bond Future			9.51022	91.56483	9.53122	91.42085		9.89	7,599,880.89	83	42,042
R2032	On	01/08/2019	Bond Future			9.57529	93.26356	9.59702	93.11692		9.82	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.63742	91.04399	9.65994	90.89451		10.72	0.00	0	0
Total R2032 Future												7,599,880.89	83	42,042
R2032	On	02/05/2019	Bond Future	9.62	Call			1,476.62000	1.47662	1,547,330	10.06	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			871.44000	0.87144	798,170	10.06	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,517.62000	1.51762	1,589,710	10.08	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			844.63000	0.84463	772,740	10.08	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,436.08000	1.43608	1,505,410	10.05	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			898.79000	0.89879	824,140	10.05	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,249.88000	4.24988	4,350,900	10.31	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			946.40000	0.94640	900,780	10.31	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,298.86000	4.29886	4,400,430	10.32	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			931.43000	0.93143	886,360	10.32	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,201.24000	4.20124	4,301,700	10.29	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			961.78000	0.96178	915,600	10.29	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,203.45000	3.20345	3,277,120	10.68	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			2,872.41000	2.87241	2,796,600	10.68	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,239.12000	3.23912	3,313,300	10.69	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,842.15000	2.84215	2,766,850	10.69	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,167.98000	3.16798	3,241,130	10.67	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,902.93000	2.90293	2,826,600	10.67	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												7,599,880.89	83	42,042
R2035	On	02/05/2019	Bond Future			9.72039	94.85681	9.73125	94.77439		10.63	118,571,012.50	1,250	81,751
R2035	On	01/08/2019	Bond Future			9.78597	96.61662	9.79719	96.53268		10.57	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.85213	94.12363	9.86373	94.03810		11.61	0.00	0	0
Total R2035 Future												118,571,012.50	1,250	81,751
R2035	On	02/05/2019	Bond Future	9.74	Call			1,293.40000	1.29340	1,318,660	10.62	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			1,227.07000	1.22707	1,169,910	10.62	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,333.53000	1.33353	1,359,590	10.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/05/2019	Bond Future	9.75	Put			1,191.48000	1.19148	1,135,120	10.63	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,253.95000	1.25395	1,278,430	10.60	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			1,263.43000	1.26343	1,205,490	10.60	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,417.03000	4.41703	4,467,360	11.34	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			1,262.80000	1.26280	1,229,190	11.34	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,469.05000	4.46905	4,519,730	11.36	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			1,243.84000	1.24384	1,210,580	11.36	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,365.19000	4.36519	4,415,180	11.32	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			1,282.03000	1.28203	1,248,080	11.32	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			3,356.42000	3.35642	3,308,040	11.48	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,441.31000	3.44131	3,478,750	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			3,321.54000	3.32154	3,273,450	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,480.22000	3.48022	3,517,950	11.50	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			3,286.95000	3.28695	3,239,150	11.50	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,402.61000	3.40261	3,439,760	11.48	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												118,571,012.50	1,250	81,751
R2037	On	02/05/2019	Bond Future			9.79691	91.41832	9.80782	91.33497		11.18	0.00	0	52,038
R2037	On	01/08/2019	Bond Future			9.86621	88.85907	9.87747	88.77424		11.66	0.00	0	0
R2037	On	07/11/2019	Bond Future			9.92728	90.71100	9.93889	90.62462		12.23	0.00	0	0
Total R2037 Future												0.00	0	52,038
R2037	On	02/05/2019	Bond Future	9.79	Put			1,357.06000	1.35706	1,296,980	11.25	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,259.46000	1.25946	1,283,500	11.26	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			1,319.19000	1.31919	1,259,880	11.26	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,298.85000	1.29885	1,323,660	11.28	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			1,282.21000	1.28221	1,223,670	11.28	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,220.86000	1.22086	1,244,130	11.25	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,338.10000	4.33810	4,389,270	12.13	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			1,242.10000	1.24210	1,208,440	12.13	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,390.30000	4.39030	4,441,820	12.16	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			1,223.04000	1.22304	1,189,730	12.16	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,286.10000	4.28610	4,336,910	12.11	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			1,261.44000	1.26144	1,227,420	12.11	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,534.29000	3.53429	3,572,240	12.19	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			3,377.56000	3.37756	3,329,130	12.19	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,573.70000	3.57370	3,611,940	12.20	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			3,342.87000	3.34287	3,294,730	12.20	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,495.37000	3.49537	3,533,030	12.18	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			3,412.83000	3.41283	3,364,110	12.18	0.00	0	0
Total R2037 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2037									0.00	0	52,038
R2040 On 02/05/2019 Bond Future			9.88690	94.60207	9.89781	94.51263		11.57	0.00	0	23,819
R2040 On 01/08/2019 Bond Future			9.95622	91.85158	9.96747	91.76059		12.09	0.00	0	0
R2040 On 07/11/2019 Bond Future			10.01763	93.76591	10.02923	93.67320		12.70	0.00	0	0
Total R2040 Future									0.00	0	23,819
R2040 On 02/05/2019 Bond Future	9.60	Call			414.40000	0.41440	421,300	10.81	0.00	0	1,150
R2040 On 02/05/2019 Bond Future	9.90	Put			1,341.49000	1.34149	1,279,180	11.41	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Call			1,275.92000	1.27592	1,301,350	11.37	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Put			1,422.00000	1.42200	1,357,990	11.37	0.00	0	0
R2040 On 02/05/2019 Bond Future	10.20	Put			502.91000	0.50291	467,020	11.91	0.00	0	0
R2040 On 02/05/2019 Bond Future	10.20	Call			2,926.11000	2.92611	2,979,660	11.91	0.00	0	1,150
R2040 On 02/05/2019 Bond Future	9.60	Put			2,906.57000	2.90657	2,824,030	10.81	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Call			1,317.37000	1.31737	1,343,650	11.39	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Put			1,381.38000	1.38138	1,318,220	11.39	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Call			1,359.43000	1.35943	1,386,560	11.41	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.38	Put			1,387.25000	1.38725	1,350,430	12.75	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.36	Call			4,516.68000	4.51668	4,570,090	12.71	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.36	Put			1,430.06000	1.43006	1,392,480	12.71	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.37	Call			4,571.47000	4.57147	4,625,260	12.73	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.37	Put			1,408.40000	1.40840	1,371,200	12.73	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.38	Call			4,626.65000	4.62665	4,680,820	12.75	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.05	Call			3,820.65000	3.82065	3,861,380	12.75	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.05	Put			3,655.02000	3.65502	3,603,040	12.75	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.03	Call			3,737.07000	3.73707	3,777,170	12.73	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.03	Put			3,730.92000	3.73092	3,678,310	12.73	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.04	Call			3,778.75000	3.77875	3,819,170	12.74	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.04	Put			3,692.80000	3.69280	3,640,510	12.74	0.00	0	0
Total R2040 Option									0.00	0	2,300
Total For R2040									0.00	0	26,119
R2044 On 02/05/2019 Bond Future			9.86533	92.03300	9.87619	91.94176		12.12	15,921,709.00	173	38,276
R2044 On 01/08/2019 Bond Future			9.93047	89.36000	9.94166	89.26716		12.67	0.00	0	0
R2044 On 07/11/2019 Bond Future			9.98790	91.22244	9.99943	91.12780		13.32	0.00	0	0
Total R2044 Future									15,921,709.00	173	38,276
R2044 On 02/05/2019 Bond Future	9.90	Put			1,277.31000	1.27731	1,215,790	11.95	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			1,522.25000	1.52225	1,552,870	11.97	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			1,239.18000	1.23918	1,178,560	11.97	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			1,568.41000	1.56841	1,599,940	11.98	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			1,201.91000	1.20191	1,142,200	11.98	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			1,476.81000	1.47681	1,506,530	11.95	0.00	0	0
R2044 On 01/08/2019 Bond Future	9.36	Put			5,755.68000	5.75568	5,676,030	11.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/08/2019	Bond Future	10.39	Call			4,913.50000	4.91350	4,970,390	13.38	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			1,322.99000	1.32299	1,287,040	13.38	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			4,970.48000	4.97048	5,027,760	13.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			1,302.69000	1.30269	1,267,130	13.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			4,856.50000	4.85650	4,913,030	13.36	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			706.37000	0.70637	719,560	11.33	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,978.58000	2.97858	2,919,640	12.45	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,297.27000	2.29727	2,331,170	12.45	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			5,728.55000	5.72855	5,790,440	13.70	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			1,343.40000	1.34340	1,307,090	13.36	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			1,066.72000	1.06672	1,035,770	13.70	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			4,062.15000	4.06215	4,105,130	13.39	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			3,567.73000	3.56773	3,516,070	13.39	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,105.97000	4.10597	4,149,270	13.40	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			3,530.36000	3.53036	3,479,020	13.40	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,018.25000	4.01825	4,060,910	13.38	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			3,605.14000	3.60514	3,553,160	13.38	0.00	0	0
Total R2044 Option												0.00	0	300
Total For R2044												15,921,709.00	173	38,576
R2048	On	02/05/2019	Bond Future			9.82742	91.31988	9.83819	91.22647		12.51	50,773,853.28	556	103,311
R2048	On	01/08/2019	Bond Future			9.88516	93.01405	9.89625	92.91892		12.48	0.00	0	100
R2048	On	07/11/2019	Bond Future			9.94315	90.50945	9.95457	90.41255		13.80	0.00	0	0
Total R2048 Future												50,773,853.28	556	103,411
R2048	On	02/05/2019	Bond Future	9.90	Call			1,687.99000	1.68799	1,722,150	12.33	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			1,155.16000	1.15516	1,095,910	12.33	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			1,737.75000	1.73775	1,772,870	12.35	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			1,119.24000	1.11924	1,060,950	12.35	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			1,638.95000	1.63895	1,672,160	12.32	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			1,191.95000	1.19195	1,131,750	12.32	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			5,008.01000	5.00801	5,066,420	13.08	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			1,342.56000	1.34256	1,305,840	13.08	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,066.78000	5.06678	5,125,570	13.10	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			1,321.80000	1.32180	1,285,460	13.10	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,125.73000	5.12573	5,184,920	13.12	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			1,301.34000	1.30134	1,265,400	13.12	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,183.00000	4.18300	4,227,250	13.82	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			3,631.41000	3.63141	3,578,760	13.82	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			4,228.48000	4.22848	4,273,060	13.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			3,593.12000	3.59312	3,540,800	13.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			4,137.74000	4.13774	4,181,660	13.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/11/2019	Bond Future	10.01	Put			3,670.07000	3.67007	3,617,090	13.81	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												50,773,853.28	556	103,411
R207	On	02/05/2019	Bond Future			6.68812	102.60217	6.72030	102.58066		0.17	17,442,368.90	170	6,013
R207	On	01/08/2019	Bond Future			6.16659	100.86439	6.21683	100.84251		0.15	0.00	0	50
R207	On	07/11/2019	Bond Future			3.64928	102.96615	3.77267	102.94401		0.05	0.00	0	0
Total R207 Future												17,442,368.90	170	6,063
R207	On	02/05/2019	Bond Future	7.62	Call			597.99000	0.59799	619,500	0.31	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			604.60000	0.60460	626,110	0.31	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			591.37000	0.59137	612,880	0.31	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			487.68000	0.48768	509,330	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.83000	0.00083	0,600	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			491.94000	0.49194	513,600	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.78000	0.00078	0,560	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			483.41000	0.48341	505,040	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.88000	0.00088	0,630	0.36	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			306.23000	0.30623	284,090	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			304.43000	0.30443	282,290	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			308.04000	0.30804	285,900	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												17,442,368.90	170	6,063
R208	On	02/05/2019	Bond Future			6.92491	100.36685	6.96114	100.30351		0.85	0.00	0	15,592
R208	On	01/08/2019	Bond Future			6.82803	102.22886	6.87002	102.16437		0.90	0.00	0	0
R208	On	07/11/2019	Bond Future			6.61958	100.95282	6.66995	100.88719		1.07	0.00	0	0
Total R208 Future												0.00	0	15,592
R208	On	02/05/2019	Bond Future	8.04	Call			1,862.35000	1.86235	1,925,690	1.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			0.00000	0.00000	0,000	1.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,828.24000	1.82824	1,891,580	1.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			0.00000	0.00000	0,000	1.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,845.30000	1.84530	1,908,640	1.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			0.00000	0.00000	0,000	1.30	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,949.34000	1.94934	2,012,090	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			9.78000	0.00978	8,040	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,963.90000	1.96390	2,026,720	1.67	0.00	0	0

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	01/08/2019	Bond Future	8.16	Put			9.39000	0.00939	7,720	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,978.48000	1.97848	2,041,350	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			9.02000	0.00902	7,400	1.67	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			459.98000	0.45998	499,360	1.10	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			251.81000	0.25181	225,560	1.10	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			468.64000	0.46864	508,370	1.10	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			247.49000	0.24749	221,590	1.10	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			451.09000	0.45109	490,100	1.09	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			255.91000	0.25591	229,290	1.09	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	15,592
R209	On	02/05/2019	Bond Future			9.65762	72.50343	9.66840	72.43345		12.01	12,325,583.10	170	101,926
R209	On	01/08/2019	Bond Future			9.71580	73.84850	9.72689	73.77730		12.00	0.00	0	0
R209	On	07/11/2019	Bond Future			9.77145	72.23354	9.78287	72.16102		13.13	0.00	0	0
Total R209 Future												12,325,583.10	170	101,926
R209	On	02/05/2019	Bond Future	10.50	Call			5,164.01000	5.16401	5,227,470	13.64	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			53.64000	0.05364	47,120	13.64	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			6,337.47000	6.33747	6,404,300	14.09	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			21.95000	0.02195	18,800	14.09	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			433.42000	0.43342	403,690	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,226.69000	2.22669	2,266,940	12.35	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,117.61000	1.11761	1,139,170	11.90	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			1,042.42000	1.04242	994,000	11.90	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			2,419.37000	2.41937	2,354,000	11.32	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			309.69000	0.30969	314,300	11.32	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,151.96000	1.15196	1,174,200	11.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			1,012.04000	1.01204	964,300	11.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,186.79000	1.18679	1,209,710	11.93	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			982.23000	0.98223	935,170	11.93	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			5,170.34000	5.17034	5,220,880	13.38	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			683.86000	0.68386	663,200	13.38	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			3,734.12000	3.73412	3,776,610	12.68	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,092.86000	1.09286	1,064,150	12.68	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			3,712.69000	3.71269	3,656,130	11.28	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,060.05000	1.06005	1,031,920	12.72	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			895.66000	0.89566	910,300	11.28	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			1,864.02000	1.86402	1,823,940	12.07	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,330.88000	2.33088	2,362,000	12.07	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			3,778.28000	3.77828	3,821,060	12.70	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,076.34000	1.07634	1,047,920	12.70	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
R209	On	01/08/2019	Bond Future	10.17	Call			3,822.60000	3.82260	3,865,670	12.72	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,033.68000	3.03368	3,065,370	13.20	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,925.09000	2.92509	2,884,260	13.20	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,067.41000	3.06741	3,099,340	13.21	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,895.55000	2.89555	2,854,960	13.21	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,101.53000	3.10153	3,133,710	13.22	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,866.48000	2.86648	2,826,140	13.22	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												12,325,583.10	170	138,446
R210	On	02/05/2019	Bond Future			184.75442	184.75442	184.70377	184.70377			0.00	0	1,628
R210	On	01/08/2019	Bond Future			188.22748	188.22748	188.17572	188.17572			0.00	0	0
R210	On	07/11/2019	Bond Future			189.55846	189.55846	189.50604	189.50604			0.00	0	0
Total R210 Future												0.00	0	1,628
Total For R210												0.00	0	1,628
R212	On	02/05/2019	Bond Future			156.74803	156.74803	156.70578	156.70578			0.00	0	7,946
R212	On	01/08/2019	Bond Future			157.47454	157.47454	157.43150	157.43150			0.00	0	0
R212	On	07/11/2019	Bond Future			160.79535	160.79535	160.75167	160.75167			0.00	0	0
Total R212 Future												0.00	0	7,946
Total For R212												0.00	0	7,946
R213	On	02/05/2019	Bond Future			9.39863	84.37591	9.41958	84.24570		9.64	0.00	0	28,756
R213	On	01/08/2019	Bond Future			9.45934	85.94123	9.48102	85.80860		9.61	0.00	0	0
R213	On	07/11/2019	Bond Future			9.51991	84.17777	9.54239	84.04251		10.44	0.00	0	0
Total R213 Future												0.00	0	28,756
R213	On	02/05/2019	Bond Future	9.49	Call			1,246.40000	1.24640	1,308,600	9.63	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			810.70000	0.81070	742,690	9.63	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,282.46000	1.28246	1,345,960	9.64	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			785.14000	0.78514	718,430	9.64	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,210.87000	1.21087	1,271,780	9.62	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			836.86000	0.83686	767,560	9.62	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			3,903.39000	3.90339	3,994,630	10.27	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			869.86000	0.86986	828,470	10.27	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			3,947.76000	3.94776	4,039,490	10.29	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			856.14000	0.85614	815,240	10.29	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			3,859.34000	3.85934	3,950,080	10.26	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			883.96000	0.88396	842,070	10.26	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			2,917.29000	2.91729	2,983,730	10.55	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			2,631.81000	2.63181	2,562,990	10.55	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			2,950.43000	2.95043	3,017,320	10.56	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			2,605.16000	2.60516	2,536,790	10.56	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
R213	On	07/11/2019	Bond Future	9.58	Call			2,884.06000	2.88406	2,950,040	10.54	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			2,658.44000	2.65844	2,589,160	10.54	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	28,756
R214	On	02/05/2019	Bond Future			9.85279	71.32889	9.86356	71.25632		12.90	0.00	0	21,077
R214	On	01/08/2019	Bond Future			9.91148	72.65218	9.92256	72.57829		12.87	0.00	0	0
R214	On	07/11/2019	Bond Future			9.97057	70.86571	9.98198	70.79040		14.14	0.00	0	0
Total R214 Future												0.00	0	21,077
R214	On	02/05/2019	Bond Future	9.86	Call			1,117.88000	1.11788	1,139,060	12.65	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			1,141.85000	1.14185	1,090,460	12.65	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,152.61000	1.15261	1,174,480	12.67	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			1,109.27000	1.10927	1,058,570	12.67	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,083.65000	1.08365	1,104,150	12.64	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			1,175.04000	1.17504	1,122,970	12.64	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,812.60000	3.81260	3,856,050	13.46	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			1,180.01000	1.18001	1,149,570	13.46	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,857.78000	3.85778	3,901,540	13.48	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			1,162.59000	1.16259	1,132,460	13.48	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,767.72000	3.76772	3,810,880	13.44	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			1,197.82000	1.19782	1,167,090	13.44	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,225.33000	3.22533	3,258,530	14.15	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			3,040.94000	3.04094	2,998,830	14.15	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,260.28000	3.26028	3,293,730	14.17	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			3,010.27000	3.01027	2,968,410	14.17	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,190.77000	3.19077	3,223,730	14.14	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			3,072.09000	3.07209	3,029,740	14.14	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	21,077
Total for Bond												272,749,915.87	9,791	1,003,108
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

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

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/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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			650.05800	650.05800	649.32600	649.32600				0.00	0	448
GOVI On 01/08/2019 GOVI			662.11700	662.11700	661.37300	661.37300				0.00	0	0
GOVI On 07/11/2019 GOVI			675.90900	675.90900	675.15100	675.15100				0.00	0	0
Total GOVI Future										0.00	0	448
GOVI On 02/05/2019 GOVI	647.86	Call			14,660.00000	1.46600	21,980,000			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			14,560.00000	1.45600	21,880,000			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			14,460.00000	1.44600	21,780,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			226,930.00000	22.69300	234,370,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			226,830.00000	22.68300	234,270,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			227,030.00000	22.70300	234,470,000			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			22,410.00000	2.24100	29,990,000			0.00	0	0
GOVI On 07/11/2019 GOVI	672.91	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Call			22,310.00000	2.23100	29,890,000			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			22,510.00000	2.25100	30,090,000			0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	448
Total for GOVI										0.00	0	448
AL37 On 02/05/2019 Index Future			629.92500	629.92500	629.38500	629.38500				0.00	0	0
AL37 On 01/08/2019 Index Future			641.61100	641.61100	641.06100	641.06100				0.00	0	0
AL37 On 07/11/2019 Index Future			654.97600	654.97600	654.41600	654.41600				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			726.64000	726.64000	725.62300	725.62300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 01/08/2019 Index Future			740.12100	740.12100	739.08500	739.08500			0.00	0	0
AL7T On 07/11/2019 Index Future			755.53800	755.53800	754.48200	754.48200			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			656.65100	656.65100	655.91600	655.91600			0.00	0	900
ALBI On 01/08/2019 Index Future			668.83400	668.83400	668.08500	668.08500		40,130,040.00		6	26
ALBI On 07/11/2019 Index Future			682.76500	682.76500	682.00300	682.00300		0.00		0	0
Total ALBI Future								40,130,040.00		6	926
Total For ALBI								40,130,040.00		6	926
IGOV On 02/05/2019 Index Future			255.40500	255.40500	255.66400	255.66400		0.00		0	723
IGOV On 01/08/2019 Index Future			260.20600	260.20600	260.47000	260.47000		0.00		0	0
IGOV On 07/11/2019 Index Future			265.69200	265.69200	265.96300	265.96300		0.00		0	0
Total IGOV Future								0.00		0	723
Total For IGOV								0.00		0	723
Total for Index								40,130,040.00		6	1,649
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000		0.00		0	0
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000		0.00		0	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000		0.00		0	0
Total Jibar Future								0.00		0	0
Total For JIBAR FUTURE								0.00		0	0
Total for Jibar								0.00		0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.50000	96.50000	96.50000	96.50000		0.00		0	51
Total 5Y STND Future								0.00		0	51
Total For 5Y STND								0.00		0	51
Total for Interest Rate Swap								0.00		0	51
Total for Derivatives :								312,879,955.87		9,797	1,005,256
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.00000		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			8.79500	105.66934	8.79500	105.64435		0.00		0	0
Total AA07 SPOT								0.00		0	0
Total For AA07								0.00		0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.77200	10.00000	104.74500		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.98018	10.84000	103.94986				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.86849	11.37000	100.83819				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.93980	11.81000	100.90834				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	33.38156	100.00000	33.30686				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	25.61011	100.00000	25.55281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	105.19300	10.00000	105.16600				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			5.07000	5.07000	5.07000	5.07000				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	0.00000				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 ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	0.00000				0.00	700,000,000	700,000,000
Total ABFN12 SPOT										0.00	700,000,000	700,000,000
Total For ABFN12										0.00	700,000,000	700,000,000
ABFN1: On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2:On 17/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2:On 29/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	2,760,000,000	1,380,000,000
Total ABFN30 SPOT										0.00	2,760,000,000	1,380,000,000
Total For ABFN30										0.00	2,760,000,000	1,380,000,000
ABFN3:On 15/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	2,820,000,000	1,410,000,000
Total ABFN32 SPOT										0.00	2,820,000,000	1,410,000,000
Total For ABFN32										0.00	2,820,000,000	1,410,000,000
ABFN3:On 15/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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 ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	392,000,000
Total ABK10 SPOT										0.00	0	392,000,000
Total For ABK10										0.00	0	392,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	0.00000				0.00	0	400,000,000
Total ABK6 SPOT										0.00	0	400,000,000
Total For ABK6										0.00	0	400,000,000
ABK7 On 03/06/2019 Spot Bond					0.00000	0.00000				0.00	0	4,671,500
Total ABK7 SPOT										0.00	0	4,671,500
Total For ABK7										0.00	0	4,671,500
ABK8 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	30,837,200
Total ABK8 SPOT										0.00	0	30,837,200
Total For ABK8										0.00	0	30,837,200
ABK9 On 18/11/2019 Spot Bond					0.00000	0.00000				0.00	0	183,900
Total ABK9 SPOT										0.00	0	183,900
Total For ABK9										0.00	0	183,900
ABKI02 On 05/06/2020 Spot Bond			6.49000	6.49000	6.49000	6.49000				0.00	0	2,660,000,078
Total ABKI02 SPOT										0.00	0	2,660,000,078
Total For ABKI02										0.00	0	2,660,000,078
ABKI02 On 05/06/2020 Spot Bond			100.00000	49.24808	100.00000	49.14148				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.83000	6.83000	6.83000	6.83000				0.00	0	440,000,000
Total ABKI03 SPOT										0.00	0	440,000,000
Total For ABKI03										0.00	0	440,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	19.98242	100.00000	19.93916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.80500	8.80500	8.80500	8.80500				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.00613	100.00000	8.98685				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	0.00000				0.00	0	38,500,000
Total ABKS1 SPOT										0.00	0	38,500,000
Total For ABKS1										0.00	0	38,500,000
ABN05 On 18/04/2021 Spot Bond			4.38000	198.09317	4.38000	198.08166				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.10500	4.10500	4.10500	4.10500				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.02500	4.02500	4.02500	4.02500				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.88000	3.88000	3.88000	3.88000				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			9.48500	9.48500	9.48500	9.48500				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			10.15000	10.15000	10.15000	10.15000				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			8.17000	8.17000	8.17000	8.17000				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			10.69500	10.69500	10.69500	10.69500				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			8.19500	102.07853	8.19500	102.05602				0.00	0	723,800,000

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 ABS11 SPOT									0.00	0	723,800,000
Total For ABS11									0.00	0	723,800,000
ABS12 On 14/05/2020 Spot Bond			8.02000	104.83837	8.02000	104.81560			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.59930	9.20000	103.57356			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			8.87500	105.83315	8.87500	105.80777			0.00	0	210,000,000
Total ABS13 SPOT									0.00	0	210,000,000
Total For ABS13									0.00	0	210,000,000
ABS14 On 11/11/2020 Spot Bond			8.00500	105.55046	8.00500	105.52758			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.68500	107.09754	8.68500	107.07238			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.43500	108.69908	9.43500	108.67140			0.00	0	515,000,000
Total ABS16 SPOT									0.00	0	515,000,000
Total For ABS16									0.00	0	515,000,000
ABS17 On 11/11/2027 Spot Bond			9.60500	110.09189	9.60500	110.06337			0.00	0	1,820,000,000
Total ABS17 SPOT									0.00	0	1,820,000,000
Total For ABS17									0.00	0	1,820,000,000
ABS18 On 26/09/2023 Spot Bond			8.84500	103.79963	8.84500	103.77522			0.00	0	380,000,000
Total ABS18 SPOT									0.00	0	380,000,000
Total For ABS18									0.00	0	380,000,000
ABS6 On 01/06/2020 Spot Bond			8.32000	102.59919	8.32000	102.57622		332,800,000,000.00		40,000,000	8,080,600,000
Total ABS6 SPOT								332,800,000,000.00		40,000,000	8,080,600,000
Total For ABS6								332,800,000,000.00		40,000,000	8,080,600,000
ABS7 On 11/09/2026 Spot Bond			9.52500	96.71274	9.52500	96.68829		0.00	0	6,090,000,000	
Total ABS7 SPOT								0.00	0	6,090,000,000	
Total For ABS7								0.00	0	6,090,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.45574	100.00000	9.43493		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			3.97000	3.97000	3.97000	3.97000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.53500	153.60216	3.53500	153.59664				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										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
Total For ACIF1U										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.16000	8.16000	8.16000	8.16000				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12C On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	0.00000				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.80500	8.80500	8.80500	8.80500				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18£ On 20/06/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				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 ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI01 On 11/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI02 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI03 On 21/11/2023 Spot Bond					0.00000	0.00000				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 AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			10.08500	100.29344	10.08500	100.26619				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	0.00000				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	0.00000				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	0.00000				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		882,182,460,700,000.00		8,821,824,607	8,821,824,607	
Total AHY2U SPOT								12,182,460,700,000.00		8,821,824,607	8,821,824,607	
Total For AHY2U								12,182,460,700,000.00		8,821,824,607	8,821,824,607	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.49500	112.17041	9.49500	112.14183				0.00	0	930,000,000
Total AIR02 SPOT										0.00	0	930,000,000
Total For AIR02										0.00	0	930,000,000
AIR04 On 29/05/2024 Spot Bond			9.17500	103.44885	9.17500	103.42321				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.98500	97.14895	10.98500	97.12026			0.00	0	9,600,000
Total AIR05 SPOT									0.00	0	9,600,000
Total For AIR05									0.00	0	9,600,000
AIRL01 On 30/04/2028 Spot Bond			4.33500	176.55159	4.33500	176.54156		7,333,086,000,000.00	1,691,600,000	880,640,000	
Total AIRL01 SPOT								7,333,086,000,000.00	1,691,600,000	880,640,000	
Total For AIRL01								7,333,086,000,000.00	1,691,600,000	880,640,000	
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	0.00000			0.00	9,780,000,000	4,890,000,000
Total APF02 SPOT									0.00	9,780,000,000	4,890,000,000
Total For APF02									0.00	9,780,000,000	4,890,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	100,000,000
Total APF08 SPOT									0.00	0	100,000,000
Total For APF08									0.00	0	100,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.13000	235.01399	4.13000	235.00192				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02L On 20/06/2019 Spot Bond					0.00000	0.00000				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 ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.14500	210.37680	4.14500	210.36590				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	660,000,000	315,000,000

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 ASN083 SPOT										0.00	660,000,000	315,000,000
Total For ASN083										0.00	660,000,000	315,000,000
ASN083 On 03/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 16/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					0.00000	0.00000				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 ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.26500	150.62918	4.26500	150.62079				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			4.31000	150.44819	4.31000	150.43962				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	0.00000				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	0.00000				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			4.92500	161.23402	4.92500	161.22239				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	0.00000				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 ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	0.00000				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 ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19(On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19(On 31/01/2038 Spot Bond			4.43000	102.48982	4.43000	102.48365				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19(On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total ASN203 SPOT										0.00	0	500,000,000
Total For ASN203										0.00	0	500,000,000
ASN20(On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20(On 24/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20(On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21(On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21(On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	300,000,000
Total ASN214 SPOT										0.00	0	300,000,000
Total For ASN214										0.00	0	300,000,000
ASN23(On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	8.56000				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24(On 09/03/2020 Spot Bond					0.00000	0.00000				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 ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31: On 17/01/2020 Spot Bond					0.00000	0.00000				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 ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN314 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 30/04/2020 Spot Bond					0.00000	0.00000				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
ASN316 On 30/03/2020 Spot Bond					0.00000	0.00000				0.00	800,000,000	400,000,000
Total ASN317 SPOT										0.00	800,000,000	400,000,000
Total For ASN317										0.00	800,000,000	400,000,000
ASN317 On 31/03/2029 Spot Bond			4.18500	4.18500	4.18500	4.18500				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.26500	4.26500	4.26500	4.26500				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 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	0.00000				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			8.19500	105.17475	8.19500	105.15155			2,458,500,000,000.00	300,000,000	1,398,400,000	
Total BAW19 SPOT									2,458,500,000,000.00	300,000,000	1,398,400,000	
Total For BAW19									2,458,500,000,000.00	300,000,000	1,398,400,000	
BAW21 On 24/03/2022 Spot Bond			8.44500	102.41884	8.44500	102.39582			0.00	0	0	
Total BAW21 SPOT									0.00	0	0	
Total For BAW21									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.20970	9.30000	100.18496			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	0.00000			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW24 On 30/09/2019 Spot Bond					0.00000	0.00000			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 BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	0.00000				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 BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.81500	106.80953	11.81500	106.77566				0.00	0	14,904,000,000
Total BAYA59 SPOT										0.00	0	14,904,000,000
Total For BAYA59										0.00	0	14,904,000,000
BAYA59 On 30/06/2020 Spot Bond			11.79500	11.79500	11.79500	11.79500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			11.59500	11.59500	11.59500	11.59500				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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 BAYA71 SPOT									0.00	0	0
Total For BAYA71									0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	14,000,000,000	14,000,000,000
Total BAYA72 SPOT									10,000,000,000,000.00	14,000,000,000	14,000,000,000
Total For BAYA72									10,000,000,000,000.00	14,000,000,000	14,000,000,000
BAYA72 On 31/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			995,600,000,000,000.00	29,956,000,000	29,956,000,000
Total BAYA73 SPOT									15,600,000,000,000.00	29,956,000,000	29,956,000,000
Total For BAYA73									15,600,000,000,000.00	29,956,000,000	29,956,000,000
BAYB07 On 31/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYB11 SPOT									0.00	0	0
Total For BAYB11									0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYB12 SPOT									0.00	0	0
Total For BAYB12									0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYB13 SPOT									0.00	0	0
Total For BAYB13									0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYB14 SPOT									0.00	0	0
Total For BAYB14									0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYB15 SPOT									0.00	0	0
Total For BAYB15									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	0.00000				0.00	7,500,000,000	5,100,000,000
Total BC124 SPOT										0.00	7,500,000,000	5,100,000,000
Total For BC124										0.00	7,500,000,000	5,100,000,000
BCJ10 On 12/07/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD020€ On 28/04/2028 Spot Bond			8.76000	8.76000	8.76000	8.76000				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			8.76000	8.76000	8.76000	8.76000				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD030€ On 18/04/2028 Spot Bond			9.15000	9.15000	9.15000	9.15000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	11.81348	100.00000	11.78719				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	0.00000				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7I 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	0.00000				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			8.83000	105.19088	8.83000	105.16578				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	0.00000				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.57000	102.71479	8.57000	102.69097				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			10.29500	102.25869	10.29500	102.23081				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	0.00000				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			10.74500	103.92300	10.74500	103.89346				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	0.00000				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			9.99500	102.02127	9.99500	101.99424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				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			10.77500	108.08405	10.77500	108.05271				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	0.00000				0.00	180,000,000	400,000,000
Total BGL12 SPOT										0.00	180,000,000	400,000,000
Total For BGL12										0.00	180,000,000	400,000,000
BGL13 On 20/08/2021 Spot Bond			9.42500	106.15296	9.42500	106.12596				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	0.00000				0.00	410,000,000	410,000,000
Total BGL14 SPOT										0.00	410,000,000	410,000,000
Total For BGL14										0.00	410,000,000	410,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,000
Total BGL18 SPOT										0.00	0	100,000,000
Total For BGL18										0.00	0	100,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000				0.00	0	210,000,000
Total BGL19 SPOT										0.00	0	210,000,000
Total For BGL19										0.00	0	210,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	0.00000				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 BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.76000	102.48826	7.76000	102.46688				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	0.00000				0.00	100,000,000	100,000,000
Total BID07 SPOT										0.00	100,000,000	100,000,000
Total For BID07										0.00	100,000,000	100,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	0.00000				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			8.91500	106.18846	8.91500	106.16288				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	0.00000				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 BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
Total BPPF12 SPOT										0.00	0	100,000,000
Total For BPPF12										0.00	0	100,000,000
BPPF1 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BPPF1 On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	400,000,000
Total BPPF15 SPOT										0.00	0	400,000,000
Total For BPPF15										0.00	0	400,000,000
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	0.00000				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 BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			9.67500	101.67599	9.67500	101.65003				0.00	0	720,000,000
Total CBL18 SPOT										0.00	0	720,000,000
Total For CBL18										0.00	0	720,000,000
CBL20 On 14/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.09500	102.83064	9.09500	102.80538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	300,000,000
Total CBL25 SPOT									0.00	0	300,000,000
Total For CBL25									0.00	0	300,000,000
CBL26 On 06/05/2021 Spot Bond			9.39500	107.68456	9.39500	107.65725			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	0.00000			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	0.00000			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			10.12000	111.67189	10.12000	111.64161			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.01500	109.86831	10.01500	109.83882			0.00	0	725,000,000
Total CCT02 SPOT									0.00	0	725,000,000
Total For CCT02									0.00	0	725,000,000
CCT03 On 15/03/2025 Spot Bond			10.12500	105.07703	10.12500	105.04883		6,075,000,000,000.00	600,000,000	800,000,000	
Total CCT03 SPOT								6,075,000,000,000.00	600,000,000	800,000,000	
Total For CCT03								6,075,000,000,000.00	600,000,000	800,000,000	
CCT04 On 17/07/2027 Spot Bond			10.26500	10.26500	10.26500	10.26500			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.19340	10.00000	105.16590			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	0.00000			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000			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 CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,000
Total CGR33 SPOT										0.00	0	100,000,000
Total For CGR33										0.00	0	100,000,000
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	10.11000				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	148.79723	3.14000	148.79356				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			4.23500	4.23500	4.23500	4.23500				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	0.00000				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 CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.76500	100.04989	10.76500	100.02091				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.28500	96.53148	11.28500	96.50268				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 20/03/2024 Spot Bond			9.94500	102.69043	9.94500	102.66335				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond					0.00000	0.00000				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			12.08500	103.71604	12.08500	103.68298				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	0.00000				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 CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			8.79500	102.26137	8.79500	102.23745				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	98.75082	10.98000	98.72214				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	100.37899	11.00000	100.34979				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.87500	101.04390	11.87500	101.01223				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN387 SPOT										0.00	0	20,000,000
Total For CLN387										0.00	0	20,000,000
CLN387 On 20/09/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,100,000,000
Total CLN396 SPOT										0.00	0	1,100,000,000
Total For CLN396										0.00	0	1,100,000,000
CLN396 On 20/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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 CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	7.01000				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	0.00000				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 CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			8.74500	109.00178	8.74500	108.97601				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.53500	149.54720	4.53500	149.53778				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.40500	111.57421	6.40500	111.56158				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.59500	110.45848	6.59500	110.44541				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45(On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45(On 17/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45(On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	50,000,000
Total CLN458 SPOT										0.00	0	50,000,000
Total For CLN458										0.00	0	50,000,000
CLN46(On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46(On 16/02/2022 Spot Bond			9.96500	104.00482	9.96500	103.97688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.69500	101.41562	9.69500	101.38953				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	22.88641	100.00000	22.83519				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	0.00000				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 CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.91500	104.92234	8.91500	104.89720				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.34500	104.64075	12.34500	104.60632				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.17500	101.52404	9.17500	101.49889				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	0.00000				0.00	0	150,000,000
Total CLN489 SPOT										0.00	0	150,000,000
Total For CLN489										0.00	0	150,000,000
CLN489 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	170,000,000
Total CLN490 SPOT										0.00	0	170,000,000
Total For CLN490										0.00	0	170,000,000
CLN490 On 07/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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 CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.41500	110.87162	11.41500	110.83879				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	0.00000				0.00	300,000,000	150,000,000
Total CLN495 SPOT										0.00	300,000,000	150,000,000
Total For CLN495										0.00	300,000,000	150,000,000
CLN495 On 04/09/2024 Spot Bond			9.77500	101.99668	9.77500	101.97023				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	0.00000				0.00	600,000,000	350,000,000
Total CLN506 SPOT										0.00	600,000,000	350,000,000
Total For CLN506										0.00	600,000,000	350,000,000
CLN506 On 20/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	20,000,000
Total CLN512 SPOT										0.00	0	20,000,000
Total For CLN512										0.00	0	20,000,000
CLN512 On 15/09/2022 Spot Bond			9.96000	100.32002	9.96000	100.30221				0.00	0	500,000,000
Total CLN516 SPOT										0.00	0	500,000,000
Total For CLN516										0.00	0	500,000,000
CLN516 On 30/10/2022 Spot Bond			10.01000	101.14263	10.01000	101.12439				0.00	0	270,000,000
Total CLN517 SPOT										0.00	0	270,000,000
Total For CLN517										0.00	0	270,000,000
CLN517 On 25/11/2022 Spot Bond					0.00000	0.00000				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	101.62257	9.60000	101.60499				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	0.00000				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	0.00000				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 CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	100.58833	9.20000	100.56375				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	210,000,000
Total CLN529 SPOT										0.00	0	210,000,000
Total For CLN529										0.00	0	210,000,000
CLN529 On 12/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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 CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	0.00000				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			10.37500	10.37500	10.37500	10.37500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN542 On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	0.00000				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 CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.81500	102.14637	9.81500	102.11934				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			9.86500	101.01763	9.86500	100.99120				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.98000	104.62811	9.98000	104.59587				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.38500	4.38500	4.38500	4.38500				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.38500	4.38500	4.38500	4.38500				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	101.63893	10.16000	101.59863				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.89000	101.32326	9.89000	104.66868				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	0.00000				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 CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			10.04500	102.24626	10.04500	102.18504				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			9.15000	97.45087	9.15000	97.42691				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			8.76000	8.76000	8.76000	8.76000				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			8.76000	8.76000	8.76000	8.76000				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 20/06/2019 Spot Bond					0.00000	0.00000				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 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	0.00000				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	0.00000				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	0.00000				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			8.64500	116.18693	8.64500	116.15992				0.00	0	460,000,000
Total COJ05 SPOT										0.00	0	460,000,000
Total For COJ05										0.00	0	460,000,000
COJ07 On 23/03/2021 Spot Bond			8.87500	103.66645	8.87500	103.64200				0.00	0	500,000,000
Total COJ07 SPOT										0.00	0	500,000,000
Total For COJ07										0.00	0	500,000,000
COJ08 On 22/06/2026 Spot Bond			10.40500	108.38342	10.40500	108.35323				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			9.52500	105.79319	9.52500	105.76615				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.02000	97.03436	10.02000	97.00830				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			11.54000	92.58999	11.54000	92.56147				0.00	0	1,220,000,000
Total COT02 SPOT										0.00	0	1,220,000,000
Total For COT02										0.00	0	1,220,000,000
COT03 On 05/06/2028 Spot Bond			11.49500	91.68146	11.49500	91.65331				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.96000	11.96000	11.96000	11.96000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000				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 DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.78500	9.78500	9.78500	9.78500				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	0.00000				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			8.29000	104.05016	8.29000	104.02694				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			8.12000	102.46255	8.12000	102.44002				0.00	0	100,000,000
Total DV22 SPOT										0.00	0	100,000,000
Total For DV22										0.00	0	100,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	56.08456	100.00000	55.95907				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			8.87500	104.56908	8.87500	104.54399		23,078,423,975,000.00		2,600,385,800	3,077,870,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV23 SPOT									23,078,423,975,000.00	2,600,385,800	3,077,870,700
Total For DV23									23,078,423,975,000.00	2,600,385,800	3,077,870,700
DV23/R On 27/02/2023 Spot Bond			100.00000	14.58098	100.00000	14.54835			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.58098	100.00000	14.54835			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			9.18500	103.08267	9.18500	103.05710			0.00	0	36,900,000
Total DV24 SPOT									0.00	0	36,900,000
Total For DV24									0.00	0	36,900,000
DV24/R On 18/02/2024 Spot Bond			9.69000	101.13035	9.69000	101.10391			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.13035	9.69000	101.10391			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			11.22500	94.55898	11.22500	94.53046			0.00	0	100,000,000
Total DV29 SPOT									0.00	0	100,000,000
Total For DV29									0.00	0	100,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	101.17729	10.10000	101.14975			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.17729	10.10000	101.14975			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	0.00000			0.00	1,200,000,000	600,000,000
Total DVF19 SPOT									0.00	1,200,000,000	600,000,000
Total For DVF19									0.00	1,200,000,000	600,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	0.00000			0.00	0	400,000,000
Total DVF20 SPOT									0.00	0	400,000,000
Total For DVF20									0.00	0	400,000,000
DVF20I On 28/03/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	0.00000			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	0.00000			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 DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.92000	109.14449	7.92000	109.12107				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	44.75881	100.00000	44.65865				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			8.18000	101.80502	8.18000	101.78285				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			8.60500	103.42068	8.60500	103.39701				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			9.48500	102.30629	9.48500	102.28052				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.39000	102.40586	4.39000	102.40002				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.08000	95.06115	4.08000	95.05633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	123.35926	2.25000	123.35914				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.05500	128.55914	4.05500	128.55273				0.00	0	3,000,000,000
Total EL28 SPOT										0.00	0	3,000,000,000
Total For EL28										0.00	0	3,000,000,000
EL29 On 19/11/2029 Spot Bond			4.07500	114.34488	4.07500	114.33912				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			4.07500	111.96022	4.07500	111.95455				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.05000	104.34015	4.05000	104.33502				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.05000	96.55176	4.05000	96.54694				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.35926	2.25000	123.35914				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			8.32500	104.58900	8.32500	104.56542				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			8.29500	104.89443	8.29500	104.87126				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			10.51500	102.32081	10.51500	102.29185				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.98500	10.98500	10.98500	10.98500				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.03500	11.03500	11.03500	11.03500				0.00	0	1,333,333,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			10.61500	10.61500	10.61500	10.61500				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.46500	10.46500	10.46500	10.46500				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			11.24500	11.24500	11.24500	11.24500				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	0.00000				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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 EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total EPF018 SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPFC3! On 06/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4! On 03/04/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4! On 04/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000				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				0.00	0	200,000,000
Total EQT01U SPOT										0.00	0	200,000,000
Total For EQT01U										0.00	0	200,000,000
ERS3B On 17/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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 ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600			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	0.00000			0.00	0	300,000,000
Total ERSA21 SPOT									0.00	0	300,000,000
Total For ERSA21									0.00	0	300,000,000
ERSA2:On 17/05/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.03500	104.88169	9.03500	104.85609		42,600,025,000.00		4,715,000	3,089,456,700
Total ES23 SPOT								42,600,025,000.00		4,715,000	3,089,456,700
Total For ES23								42,600,025,000.00		4,715,000	3,089,456,700
ES23/R On 25/01/2023 Spot Bond			10.00000	101.82246	10.00000	101.79501		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			9.99500	89.38201	9.99500	89.35806		53,437,268,000.00		5,346,400	5,079,624,100
Total ES26 SPOT								53,437,268,000.00		5,346,400	5,079,624,100
Total For ES26								53,437,268,000.00		5,346,400	5,079,624,100
ES26/R On 02/04/2026 Spot Bond			7.85000	100.00000	7.85000	99.97885		0.00		0	0
Total ES26/R186 SPOT								0.00		0	0
Total For ES26/R186								0.00		0	0
ES33 On 15/09/2033 Spot Bond			10.93500	75.68938	10.94500	75.60902		384,553,332,000.00		35,167,200	22,032,085,100

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 ES33 SPOT										384,553,332,000.00	35,167,200	22,032,085,100
Total For ES33										384,553,332,000.00	35,167,200	22,032,085,100
ES33/R On 15/09/2033 Spot Bond			7.50000	100.36078	7.50000	100.34071				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			11.25500	81.18095	11.25500	81.15653				51,899,056,000.00	4,611,200	4,958,390,600
Total ES42 SPOT										51,899,056,000.00	4,611,200	4,958,390,600
Total For ES42										51,899,056,000.00	4,611,200	4,958,390,600
ES42/R On 25/04/2042 Spot Bond			8.50000	103.70310	8.50000	103.67938				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	0.00000				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.28861	100.00000	12.25784				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	20.03879	100.00000	19.98860				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total FIFB08 SPOT										0.00	0	200,000,000
Total For FIFB08										0.00	0	200,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	0.00000				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 FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FNT008 On 14/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										0.00	0	0
FNT009 On 07/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FNT009 SPOT										0.00	0	0
Total For FNT009										0.00	0	0
FNT011 On 06/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FNT011 SPOT										0.00	0	0
Total For FNT011										0.00	0	0
FNTA10 On 03/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FNTA10 SPOT										0.00	0	0
Total For FNTA10										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	0.00000				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	0.00000				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB13 SPOT									0.00	0	10,000,000
Total For FRB13									0.00	0	10,000,000
FRB14 On 02/06/2021 Spot Bond			9.99500	9.99500	9.99500	9.99500			0.00	0	285,100,000
Total FRB14 SPOT									0.00	0	285,100,000
Total For FRB14									0.00	0	285,100,000
FRB15 On 06/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000			0.00	0	250,000,000
Total FRB17 SPOT									0.00	0	250,000,000
Total For FRB17									0.00	0	250,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	0.00000			0.00	0	120,000,000
Total FRB18 SPOT									0.00	0	120,000,000
Total For FRB18									0.00	0	120,000,000
FRB19 On 14/04/2021 Spot Bond			10.69500	108.70045	10.69500	108.66933			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	240,000,000
Total FRB22 SPOT									0.00	0	240,000,000
Total For FRB22									0.00	0	240,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	670,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB24 SPOT									0.00	0	670,000,000
Total For FRB24									0.00	0	670,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000			0.00	0	220,000,000
Total FRB25 SPOT									0.00	0	220,000,000
Total For FRB25									0.00	0	220,000,000
FRBI22 On 31/01/2022 Spot Bond			3.69500	152.94454	3.69500	152.93838			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			3.82000	3.82000	3.82000	3.82000			0.00	0	1,040,000,000
Total FRBI23 SPOT									0.00	0	1,040,000,000
Total For FRBI23									0.00	0	1,040,000,000
FRBI25 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	3.83000		2,074,328,000,000.00		541,600,000	282,000,000
Total FRBI25 SPOT								2,074,328,000,000.00		541,600,000	282,000,000
Total For FRBI25								2,074,328,000,000.00		541,600,000	282,000,000
FRBI28 On 31/03/2028 Spot Bond			4.00000	173.31979	4.00000	173.31159			0.00	0	1,400,000,000
Total FRBI28 SPOT									0.00	0	1,400,000,000
Total For FRBI28									0.00	0	1,400,000,000
FRBI29 On 31/03/2029 Spot Bond			4.33500	4.33500	4.33500	4.33500			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.41000	4.41000	4.41000	4.41000			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.72500	88.02171	4.72500	88.01585			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.76000	89.85357	4.76000	89.84743			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.41000	8.41000	8.41000	8.41000			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.41000	9.41000	9.41000	9.41000			0.00	0	1,580,000,000
Total FRBZ02 SPOT									0.00	0	1,580,000,000
Total For FRBZ02									0.00	0	1,580,000,000
FRBZ0 On 10/12/2024 Spot Bond			9.46000	9.46000	9.46000	9.46000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.75500	4.75500	4.75500	4.75500				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	0.00000				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	105.19300	10.00000	105.16600				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	0.00000				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	0.00000				0.00	10,000,000	10,000,000
Total FRC206 SPOT										0.00	10,000,000	10,000,000
Total For FRC206										0.00	10,000,000	10,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208: On 07/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC211: On 20/12/2019 Spot Bond					0.00000	0.00000				0.00	2,330,000,000	4,640,000,000
Total FRC210 SPOT										0.00	2,330,000,000	4,640,000,000
Total For FRC210										0.00	2,330,000,000	4,640,000,000
FRC212: On 07/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213: 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
FRC214: On 07/11/2019 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
Total FRC215 SPOT										0.00	0	100,000,000
Total For FRC215										0.00	0	100,000,000
FRC216: On 04/11/2019 Spot Bond					0.00000	0.00000				0.00	0	20,000,000
Total FRC219 SPOT										0.00	0	20,000,000
Total For FRC219										0.00	0	20,000,000
FRC220: On 31/01/2022 Spot Bond			4.34500	150.30760	4.34500	150.29891				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222: On 20/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC226: On 31/01/2022 Spot Bond			5.20500	146.90257	5.20500	146.89068				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC235: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC25(On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	3.33700			0.00	0	0
Total FRC259 SPOT									0.00	0	0
Total For FRC259									0.00	0	0
FRC26(On 27/02/2023 Spot Bond			3.45500	106.46268	3.45500	106.45910			0.00	0	0
Total FRC260 SPOT									0.00	0	0
Total For FRC260									0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27: On 16/11/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	9.58400				0.00	0	600,000,000
Total FRC272 SPOT										0.00	0	600,000,000
Total For FRC272										0.00	0	600,000,000
FRC27: On 02/05/2028 Spot Bond			9.80000	104.07156	9.80000	104.04405				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	0.00000				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	0.00000				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27: On 04/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	3.57000				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	210,000,000
Total FRC285 SPOT										0.00	0	210,000,000
Total For FRC285										0.00	0	210,000,000
FRC28: On 27/02/2023 Spot Bond			3.66000	3.66000	3.66000	3.66000				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	8.25000				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.98500	4.98500	4.98500	4.98500				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			4.92500	4.92500	4.92500	4.92500				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			4.90500	4.90500	4.90500	4.90500				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD211 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
FRD221 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
FRD231 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
FRD241 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
FRD251 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
FRD261 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
FRD271 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD27U SPOT									0.00	0	0
Total For FRD27U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.76000	85.36678	4.76000	85.36106			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.65500	99.25131	4.65500	99.24473			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	6,180,000,000
Total FRJ25 SPOT										0.00	0	6,180,000,000
Total For FRJ25										0.00	0	6,180,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.54800	3.54800	3.54800	3.54800				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.90000	3.90000	3.90000	3.90000				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS104 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.04000	108.41207	4.04000	108.40668				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.08000	211.90545	4.08000	211.89485				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.83000	96.81827	4.83000	96.81140				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.11000	4.11000	4.11000	4.11000				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.30500	124.79666	4.30500	124.78958				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	113.83091	3.70500	113.82629				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.48000	101.75919	4.48000	101.75293				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.23000	208.39812	4.23000	208.38688				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.28000	207.24482	4.28000	207.23333				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.83500	159.60814	3.83500	159.60112				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			4.31000	206.55661	4.31000	206.54498				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			5.40000	89.38396	5.40000	89.37625				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			5.10500	158.99574	5.10500	158.98353				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.93000	95.46065	4.93000	95.45362				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			4.62500	165.04504	4.62500	165.03448				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			4.68500	164.27467	4.68500	164.26389				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			4.82000	195.27563	4.82000	195.26197				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	0.00000				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.86000	96.40852	4.86000	96.40160				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			5.11500	5.11500	5.11500	5.11500				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.64000	99.46330	4.64000	99.45676				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			4.49500	166.72839	4.49500	166.71828				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS13 On 07/12/2033 Spot Bond			4.59000	200.26667	4.59000	200.25392				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.62500	165.04504	4.62500	165.03448				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.62500	165.04504	4.62500	165.03448				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.91500	161.35941	4.91500	161.34783				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14 On 31/01/2025 Spot Bond			4.60500	122.80328	4.60500	122.79532				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14 On 31/01/2022 Spot Bond			4.04500	151.51776	4.04500	151.51024				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.97500	160.60867	4.97500	160.59689				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			5.01500	160.11040	5.01500	160.09848				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15 On 31/01/2025 Spot Bond			4.57500	123.00098	4.57500	122.99311				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.43500	167.51190	4.43500	167.50203				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			5.02500	5.02500	5.02500	5.02500				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS15(On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17(On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS17 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS17 On 02/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS17 On 15/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18 On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	400,000,000	100,000,000
Total FRS180 SPOT										0.00	400,000,000	100,000,000
Total For FRS180										0.00	400,000,000	100,000,000
FRS18 On 19/09/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS18: On 04/10/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total FRS188 SPOT									0.00	0	0
Total For FRS188									0.00	0	0
FRS18: On 03/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS189 SPOT									0.00	0	0
Total For FRS189									0.00	0	0
FRS19: On 16/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS190 SPOT									0.00	0	0
Total For FRS190									0.00	0	0
FRS19: On 16/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS191 SPOT									0.00	0	0
Total For FRS191									0.00	0	0
FRS19: On 19/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS192 SPOT									0.00	0	0
Total For FRS192									0.00	0	0
FRS19: On 23/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS193 SPOT									0.00	0	0
Total For FRS193									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.73000	3.73000	3.73000	3.73000		1,772,496,000,000.00	475,200,000	494,800,000	
Total FRS36 SPOT								1,772,496,000,000.00	475,200,000	494,800,000	
Total For FRS36								1,772,496,000,000.00	475,200,000	494,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			3.62000	3.62000	3.62000	3.62000			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.34000	4.34000	4.34000	4.34000			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.83500	152.37189	3.83500	152.36518			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	0.00000			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			3.53500	153.60216	3.53500	153.59664			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	0.00000			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.88000	104.42552	3.88000	104.42080			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.60000	79.62001	3.60000	79.61220			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	3.76500			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.79500	3.79500	3.79500	3.79500			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.53000	4.53000	4.53000	4.53000			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			7.70000	104.18665	7.70000	104.16490			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			8.10500	100.91598	8.10500	100.89408			0.00	0	9,600,000
Total FRX20 SPOT									0.00	0	9,600,000
Total For FRX20									0.00	0	9,600,000
FRX23 On 28/02/2023 Spot Bond			8.68500	8.68500	8.68500	8.68500			0.00	0	1,420,050,000
Total FRX23 SPOT									0.00	0	1,420,050,000
Total For FRX23									0.00	0	1,420,050,000
FRX24 On 10/12/2024 Spot Bond			9.11500	110.44415	9.11500	110.41711			0.00	0	2,237,100,000
Total FRX24 SPOT									0.00	0	2,237,100,000
Total For FRX24									0.00	0	2,237,100,000
FRX25 On 26/07/2025 Spot Bond			9.74500	101.77399	9.74500	101.74725			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			9.48500	100.10457	9.48500	100.07922			0.00	0	1,344,600,000
Total FRX26 SPOT									0.00	0	1,344,600,000
Total For FRX26									0.00	0	1,344,600,000
FRX27 On 07/03/2027 Spot Bond			9.58500	104.01313	9.58500	103.98668			0.00	0	170,000,000
Total FRX27 SPOT									0.00	0	170,000,000
Total For FRX27									0.00	0	170,000,000
FRX28 On 26/07/2028 Spot Bond			9.86500	103.34798	9.86500	103.32048			0.00	0	100,000,000
Total FRX28 SPOT									0.00	0	100,000,000
Total For FRX28									0.00	0	100,000,000
FRX30 On 31/01/2030 Spot Bond			10.02500	99.82408	10.02500	99.79711			0.00	0	1,520,000,000
Total FRX30 SPOT									0.00	0	1,520,000,000
Total For FRX30									0.00	0	1,520,000,000
FRX31 On 21/02/2031 Spot Bond			10.27500	95.77839	10.27500	95.75188			0.00	0	1,117,900,000
Total FRX31 SPOT									0.00	0	1,117,900,000
Total For FRX31									0.00	0	1,117,900,000
FRX32 On 31/03/2032 Spot Bond			10.33500	101.36284	10.33500	101.33493			0.00	0	1,310,000,000
Total FRX32 SPOT									0.00	0	1,310,000,000
Total For FRX32									0.00	0	1,310,000,000
FRX45 On 14/04/2045 Spot Bond			11.31500	76.10096	11.31500	76.07795			0.00	0	600,000,000
Total FRX45 SPOT									0.00	0	600,000,000
Total For FRX45									0.00	0	600,000,000
FS2A5 On 20/02/2038 Spot Bond					0.00000	0.00000			0.00	0	569,544,874
Total FS2A5 SPOT									0.00	0	569,544,874
Total For FS2A5									0.00	0	569,544,874

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2B1 On 20/02/2038 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2038 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	1,200,000,000	300,000,000
Total FS6A3 SPOT										0.00	1,200,000,000	300,000,000
Total For FS6A3										0.00	1,200,000,000	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
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1I On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1I On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1I On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT11 On 13/05/2021 Spot Bond					0.00000	0.00000			0.00	0	6,300,000,000
Total GRT11 SPOT									0.00	0	6,300,000,000
Total For GRT11									0.00	0	6,300,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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			9.41500	107.31386	9.41500	107.28674			0.00	0	180,000,000
Total GRT17 SPOT									0.00	0	180,000,000
Total For GRT17									0.00	0	180,000,000
GRT18 On 13/03/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	2,500,000,000	2,500,000,000
Total GRT19 SPOT									0.00	2,500,000,000	2,500,000,000
Total For GRT19									0.00	2,500,000,000	2,500,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000			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			10.29500	97.99879	10.29500	97.97176			0.00	0	600,000,000
Total GRT21 SPOT									0.00	0	600,000,000
Total For GRT21									0.00	0	600,000,000
GRT22 On 16/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	370,000,000
Total GRT30 SPOT										0.00	0	370,000,000
Total For GRT30										0.00	0	370,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC5T2 On 29/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	0.00000				0.00	100,000,000	200,000,000
Total HILB04 SPOT										0.00	100,000,000	200,000,000
Total For HILB04										0.00	100,000,000	200,000,000
HILB05 On 11/07/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				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	0.00000				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	0.00000				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	0.00000				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	0.00000				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			7.21500	104.78791	7.21500	104.76739				0.00	0	4,100,000,000
Total HWAY20 SPOT										0.00	0	4,100,000,000
Total For HWAY20										0.00	0	4,100,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	41.83390	100.00000	41.74029				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			4.08000	286.26603	4.08000	286.25172				0.00	0	80,000,000
Total HWAY23 SPOT										0.00	0	80,000,000
Total For HWAY23										0.00	0	80,000,000
HWAY2 On 07/12/2024 Spot Bond			4.26000	4.26000	4.26000	4.26000				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.89000	82.70962	3.89000	82.70097				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			10.80000	90.04094	10.80000	90.01479				0.00	0	2,343,800,000
Total HWAY34 SPOT										0.00	0	2,343,800,000
Total For HWAY34										0.00	0	2,343,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.60479	100.00000	10.58107			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			10.80500	89.72074	10.80500	89.69467			0.00	0	500,000,000
Total HWAY35 SPOT									0.00	0	500,000,000
Total For HWAY35									0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.60459	100.00000	10.58087			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	0.00000			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	0.00000			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	105.19300	10.00000	105.16600			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			3.20000	132.46124	3.17000	132.67318		220,579,840,000,000.00	68,931,200,000	162,585,889,700	
Total I2025 SPOT								220,579,840,000,000.00	68,931,200,000	162,585,889,700	
Total For I2025								220,579,840,000,000.00	68,931,200,000	162,585,889,700	
I2029 On 31/03/2029 Spot Bond			3.26000	99.49059	3.26000	99.48788		80,566,336,000,000.00	24,713,600,000	52,977,206,300	
Total I2029 SPOT								80,566,336,000,000.00	24,713,600,000	52,977,206,300	
Total For I2029								80,566,336,000,000.00	24,713,600,000	52,977,206,300	
I2033 On 28/02/2033 Spot Bond			3.26000	101.84511	3.26000	101.84237		298,788,653,512,000.00	91,652,961,200	111,607,975,400	
Total I2033 SPOT								298,788,653,512,000.00	91,652,961,200	111,607,975,400	
Total For I2033								298,788,653,512,000.00	91,652,961,200	111,607,975,400	
I2038 On 31/01/2038 Spot Bond			3.34000	120.10851	3.31000	120.63902		72,907,774,500,000.00	21,828,675,000	212,733,323,600	
Total I2038 SPOT								72,907,774,500,000.00	21,828,675,000	212,733,323,600	
Total For I2038								72,907,774,500,000.00	21,828,675,000	212,733,323,600	
I2046 On 31/03/2046 Spot Bond			3.35000	112.88158	3.35000	112.87820		189,822,189,670,000.00	56,663,340,200	179,989,958,700	
Total I2046 SPOT								189,822,189,670,000.00	56,663,340,200	179,989,958,700	
Total For I2046								189,822,189,670,000.00	56,663,340,200	179,989,958,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			3.38000	117.67386	3.38000	117.67013			293,612,707,024,000.00	86,867,664,800	269,437,309,910
Total I2050 SPOT									13,612,707,024,000.00	86,867,664,800	269,437,309,910
Total For I2050									13,612,707,024,000.00	86,867,664,800	269,437,309,910
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.89000	8.89000	8.89000	8.89000			0.00	0	210,000,000
Total IBL101 SPOT									0.00	0	210,000,000
Total For IBL101									0.00	0	210,000,000
IBL102 On 24/05/2022 Spot Bond					0.00000	0.00000			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	8.70500			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	8.28000			6,624,000,000,000.00	800,000,000	200,000,000
Total IBL106 SPOT									6,624,000,000,000.00	800,000,000	200,000,000
Total For IBL106									6,624,000,000,000.00	800,000,000	200,000,000
IBL108 On 22/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.19000	284.99170	4.19000	284.97660			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	8.12000			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	0.00000			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL120 On 12/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			3.63500	3.63500	3.63500	3.63500				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.55500	8.55500	8.55500	8.55500				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			8.19000	102.59381	8.19000	102.57107				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.53500	103.98210	9.53500	103.95534				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	0.00000				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	0.00000				0.00	150,000,000	2,540,000,000
Total IBL64 SPOT										0.00	150,000,000	2,540,000,000
Total For IBL64										0.00	150,000,000	2,540,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	0.00000				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			3.68500	152.98554	3.68500	152.97942				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond					0.00000	0.00000			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	0.00000			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			9.62500	104.76000	9.62500	104.73280			0.00	0	120,000,000
Total IBL78 SPOT									0.00	0	120,000,000
Total For IBL78									0.00	0	120,000,000
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	0.00000			0.00	480,000,000	2,480,000,000
Total IBL85 SPOT									0.00	480,000,000	2,480,000,000
Total For IBL85									0.00	480,000,000	2,480,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	0.00000			0.00	20,000,000	520,000,000
Total IBL86 SPOT									0.00	20,000,000	520,000,000
Total For IBL86									0.00	20,000,000	520,000,000
IBL87 On 20/05/2019 Spot Bond			7.97500	103.78652	7.97500	103.76409			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			8.49500	107.26323	8.49500	107.23858			0.00	0	200,000,000
Total IBL88 SPOT									0.00	0	200,000,000
Total For IBL88									0.00	0	200,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	29.81047	100.00000	29.74376			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	0.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL92 On 12/01/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			9.01500	104.01299	9.01500	103.98779				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	10.02583	100.00000	10.00340				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	0.00000				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			8.34500	103.69623	8.34500	103.67294				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	0.00000				0.00	0	300,000,000
Total IDCG05 SPOT										0.00	0	300,000,000
Total For IDCG05										0.00	0	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
IDCG06 On 24/11/2024 Spot Bond			9.66500	102.88865	9.66500	102.86182				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	0.00000				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			11.72500	101.57612	11.72500	101.54415				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	0.00000				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	0.00000				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			10.09500	107.17511	10.09500	107.14611				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	0.00000				0.00	3,500,000,000	3,900,000,000
Total IDCG12 SPOT										0.00	3,500,000,000	3,900,000,000
Total For IDCG12										0.00	3,500,000,000	3,900,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG18 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	230,000,000	230,000,000
Total IDCG19 SPOT										0.00	230,000,000	230,000,000
Total For IDCG19										0.00	230,000,000	230,000,000
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	4.00000				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	0.00000				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
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.20117	100.00000	5.18959				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U 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			8.99500	101.48037	8.99500	101.45585				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			7.14500	107.10441	7.14500	107.08376				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN398U SPOT										0.00	0	0
Total For IN398U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				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	0.00000				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING371 On 31/01/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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			10.79500	104.98306	10.79500	104.95257				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	0.00000				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC22U SPOT										0.00	0	0
Total For IPC22U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/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
IPF09 On 01/07/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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
IPF30 On 25/03/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF30 SPOT									0.00	0	0
Total For IPF30									0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPFC21 On 25/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPFC21 SPOT									0.00	0	0
Total For IPFC21									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/R On 31/01/2022 Spot Bond			2.75000	100.46130	2.75000	100.45372			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.58000	141.93860	6.58000	141.92214		4,048,016,000,000.00	615,200,000	640,600,000	
Total IV019 SPOT								4,048,016,000,000.00	615,200,000	640,600,000	
Total For IV019								4,048,016,000,000.00	615,200,000	640,600,000	
IV025 On 12/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV026 On 27/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.15500	5.15500	5.15500	5.15500				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.15500	5.15500	5.15500	5.15500				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	0.00000				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	0.00000				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			10.69500	104.61651	10.69500	104.58640				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	0.00000				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	0.00000				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			5.78500	5.78500	5.78500	5.78500				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	0.00000				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.04500	102.09302	11.04500	102.06320				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV042 On 18/11/2021 Spot Bond					0.00000	0.00000			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			10.93500	10.93500	10.93500	10.93500			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	0.00000			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			4.78500	148.55373	4.78500	148.54337		9,420,708,000,000.00	1,968,800,000	808,500,000	
Total IV045 SPOT								9,420,708,000,000.00	1,968,800,000	808,500,000	
Total For IV045								9,420,708,000,000.00	1,968,800,000	808,500,000	
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000			0.00	0	600,000,000
Total IV046 SPOT									0.00	0	600,000,000
Total For IV046									0.00	0	600,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000			0.00	1,700,000,000	1,920,000,000
Total IV050 SPOT									0.00	1,700,000,000	1,920,000,000
Total For IV050									0.00	1,700,000,000	1,920,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		386,000,000,000,000.00	3,860,000,000	1,930,000,000	
Total IV142U SPOT								386,000,000,000,000.00	3,860,000,000	1,930,000,000	
Total For IV142U								386,000,000,000,000.00	3,860,000,000	1,930,000,000	
IV19A On 31/03/2028 Spot Bond			5.28000	156.85369	5.28000	156.84089		7,755,264,000,000.00	1,468,800,000	764,700,000	
Total IV19A SPOT								7,755,264,000,000.00	1,468,800,000	764,700,000	
Total For IV19A								7,755,264,000,000.00	1,468,800,000	764,700,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA885 On 11/04/2019 Spot Bond			7.45000	7.45000	7.45000	7.45000			0.00	0	0
Total IVA885 SPOT									0.00	0	0
Total For IVA885									0.00	0	0
IVA887 On 25/04/2019 Spot Bond			7.45000	7.45000	7.45000	7.45000			0.00	0	0
Total IVA887 SPOT									0.00	0	0
Total For IVA887									0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.55000	7.55000	7.55000	7.55000			0.00	0	0
Total IVA888 SPOT									0.00	0	0
Total For IVA888									0.00	0	0
IVA889 On 09/05/2019 Spot Bond			7.55000	7.55000	7.55000	7.55000			0.00	0	0
Total IVA889 SPOT									0.00	0	0
Total For IVA889									0.00	0	0
IVA890 On 16/05/2019 Spot Bond			7.55000	7.55000	7.55000	7.55000			0.00	0	0
Total IVA890 SPOT									0.00	0	0
Total For IVA890									0.00	0	0
IVA892 On 29/05/2019 Spot Bond			7.65000	7.65000	7.65000	7.65000			0.00	0	0
Total IVA892 SPOT									0.00	0	0
Total For IVA892									0.00	0	0
IVA893 On 06/06/2019 Spot Bond			7.65000	7.65000	7.65000	7.65000			0.00	0	0
Total IVA893 SPOT									0.00	0	0
Total For IVA893									0.00	0	0
IVA894 On 13/06/2019 Spot Bond			7.65000	7.65000	7.65000	7.65000			0.00	0	0
Total IVA894 SPOT									0.00	0	0
Total For IVA894									0.00	0	0
IVA895 On 20/06/2019 Spot Bond			7.65000	7.65000	7.65000	7.65000			0.00	0	0
Total IVA895 SPOT									0.00	0	0
Total For IVA895									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600			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	0.00000			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			8.44500	102.16307	8.44500	102.13999				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	81.26687	100.00000	81.09432				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			8.56500	103.34896	8.56500	103.32502				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC092 On 24/11/2019 Spot Bond					0.00000	0.00000				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			9.41500	106.65587	9.41500	106.62891				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			9.06500	104.93381	9.06500	104.90813				0.00	0	200,000,000
Total IVC110 SPOT										0.00	0	200,000,000
Total For IVC110										0.00	0	200,000,000
IVC111 On 19/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC114 On 14/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	0.00000				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	8.02000				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	0.00000				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	0.00000				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC140 On 18/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	470,000,000
Total IVC155 SPOT										0.00	0	470,000,000
Total For IVC155										0.00	0	470,000,000
IVC156 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC157 On 27/02/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC157 SPOT									0.00	0	0
Total For IVC157									0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC159 SPOT									0.00	0	0
Total For IVC159									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF56U SPOT									0.00	0	0
Total For IVF56U									0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF60U SPOT									0.00	0	0
Total For IVF60U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.61500	108.07090	8.61500	108.04586			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	0.00000			0.00	0	34,000,000
Total KAP008 SPOT									0.00	0	34,000,000
Total For KAP008									0.00	0	34,000,000
KAP009 On 24/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP04I On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.08500	118.28588	10.08500	118.25375			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR 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			8.94000	103.72259	8.94000	103.69752			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	103.29761	9.62000	103.27080			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	100.94739	9.71000	100.92095			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	0.00000			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK17 On 22/03/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	40,000,000
Total LBK18 SPOT										0.00	0	40,000,000
Total For LBK18										0.00	0	40,000,000
LBK20 On 08/06/2022 Spot Bond			9.32500	105.55899	9.32500	105.53256				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	0.00000				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	0.00000				0.00	3,300,000,000	3,300,000,000
Total LBK23 SPOT										0.00	3,300,000,000	3,300,000,000
Total For LBK23										0.00	3,300,000,000	3,300,000,000
LBK24 On 10/10/2024 Spot Bond			9.67500	102.36338	9.67500	102.33681				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			10.75500	102.91539	10.75500	102.88560				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			9.57500	103.54294	9.57500	103.51633				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	0.00000				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	0.00000				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK32 On 08/11/2023 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.92000	102.75988	7.92000	102.73783			0.00	0	3,450,000,000
Total LGL04 SPOT									0.00	0	3,450,000,000
Total For LGL04									0.00	0	3,450,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.67500	101.47522	9.67500	101.44887			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC08U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC08U SPOT									0.00	0	0
Total For LHC08U									0.00	0	0
LHC09U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC09U SPOT									0.00	0	0
Total For LHC09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHC10L On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC10U SPOT									0.00	0	0
Total For LHC10U									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.76000	106.33674	12.76000	106.30042			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total MAQ129 SPOT									0.00	0	0
Total For MAQ129									0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ131 SPOT									0.00	0	0
Total For MAQ131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ13 On 27/01/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total MAQ133 SPOT										0.00	0	0
Total For MAQ133										0.00	0	0
MAQ13 On 10/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ135 SPOT										0.00	0	0
Total For MAQ135										0.00	0	0
MAQ13 On 17/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ136 SPOT										0.00	0	0
Total For MAQ136										0.00	0	0
MAQ13 On 26/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ137 SPOT										0.00	0	0
Total For MAQ137										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	500,000,000	500,000,000
Total MBF051 SPOT										0.00	500,000,000	500,000,000
Total For MBF051										0.00	500,000,000	500,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	440,000,000
Total MBF057 SPOT										0.00	0	440,000,000
Total For MBF057										0.00	0	440,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05: On 21/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP04 On 27/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04 On 27/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.07500	104.19479	8.07500	104.17180				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.19777	8.00000	104.17500				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			7.98500	104.15629	7.98500	104.13357				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	104.12208	8.91000	104.09675				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	0.00000				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			8.82000	105.23836	8.82000	105.21327				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			8.56000	8.56000	8.56000	8.56000			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	0.00000			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond			9.37500	9.37500	9.37500	9.37500			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.27500	10.27500	10.27500	10.27500			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond			13.57500	13.57500	13.57500	13.57500			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.64500	8.64500	8.64500	8.64500			0.00	0	900,000,000
Total MMIG02 SPOT									0.00	0	900,000,000
Total For MMIG02									0.00	0	900,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	0.00000			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			11.54500	11.54500	11.54500	11.54500			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			9.87500	9.87500	9.87500	9.87500			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	0.00000			0.00	0	770,000,000
Total MMIG06 SPOT									0.00	0	770,000,000
Total For MMIG06									0.00	0	770,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMIG07 SPOT									0.00	0	0
Total For MMIG07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MQB00 On 28/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	200,000,000
Total MTN07 SPOT										0.00	0	200,000,000
Total For MTN07										0.00	0	200,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	0.00000				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211On 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			9.12500	100.41712	9.12500	100.39238			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			8.03500	104.26353	8.03500	104.24097			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			9.47500	103.68229	9.47500	103.65578			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			10.54500	101.53645	10.54500	101.50764			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			8.89500	103.09701	8.89500	103.07224			0.00	0	10,050,600,000
Total NBK11A SPOT									0.00	0	10,050,600,000
Total For NBK11A									0.00	0	10,050,600,000
NBK12/ On 19/03/2021 Spot Bond			7.79000	103.19250	7.79000	103.17107			0.00	0	91,500,000
Total NBK12A SPOT									0.00	0	91,500,000
Total For NBK12A									0.00	0	91,500,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.34934	9.38000	100.32435			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			9.27500	102.13973	9.27500	102.11457			0.00	0	125,700,000
Total NBK13A SPOT									0.00	0	125,700,000
Total For NBK13A									0.00	0	125,700,000
NBK14/ On 25/06/2021 Spot Bond			8.11500	104.83250	8.11500	104.80959			0.00	0	94,300,000
Total NBK14A SPOT									0.00	0	94,300,000
Total For NBK14A									0.00	0	94,300,000
NBK15/ On 11/02/2022 Spot Bond			8.36500	102.25828	8.36500	102.23514			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			9.68000	100.20070	9.68000	100.17453			0.00	0	380,000,000
Total NBK16A SPOT									0.00	0	380,000,000
Total For NBK16A									0.00	0	380,000,000
NBK17/ On 22/04/2026 Spot Bond			9.85500	104.89148	9.85500	104.86376			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK18/ On 01/06/2020 Spot Bond			8.66000	103.73338	8.66000	103.70922				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			8.89500	105.22421	8.89500	105.19905				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			9.79500	106.30584	9.79500	106.27792				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	0.00000				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			10.30500	103.83774	10.30500	103.80893				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.61500	105.07167	9.61500	105.04442				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			9.81500	108.09837	9.81500	108.06976				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	0.00000				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			9.89500	109.96548	9.89500	109.93615				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	0.00000				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			9.17500	9.17500	9.17500	9.17500				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	0.00000				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK26/ On 10/05/2023 Spot Bond			100.00000	17.91346	100.00000	17.87337			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	0.00000			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			10.10500	109.58978	10.10500	109.55994			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			9.58500	103.08552	9.58500	103.05887			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	0.00000			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.04500	104.06229	10.04500	104.03412			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			8.86000	103.95353	8.86000	103.92862			0.00	0	240,000,000
Total NBK30A SPOT									0.00	0	240,000,000
Total For NBK30A									0.00	0	240,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	0.00000			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			8.84500	105.82531	8.84500	105.80001			0.00	0	250,000,000
Total NBK31A SPOT									0.00	0	250,000,000
Total For NBK31A									0.00	0	250,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.04500	102.09456	8.04500	102.07283		2,815,750,000,000.00	350,000,000	940,000,000	
Total NBK3A SPOT								2,815,750,000,000.00	350,000,000	940,000,000	
Total For NBK3A								2,815,750,000,000.00	350,000,000	940,000,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	73.48319	100.00000	73.34349		0.00	0	0	
Total NBK3A/R204 SPOT								0.00	0	0	
Total For NBK3A/R204								0.00	0	0	
NBK4 On 28/10/2024 Spot Bond			11.29000	11.29000	11.29000	11.29000		42,902,000,000,000.00	3,800,000,000	1,900,000,000	
Total NBK4 SPOT								42,902,000,000,000.00	3,800,000,000	1,900,000,000	
Total For NBK4								42,902,000,000,000.00	3,800,000,000	1,900,000,000	
NBK40I On 31/07/2026 Spot Bond					0.00000	0.00000		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	0.00000		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	0.00000		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	0.00000		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	0.00000		0.00	0	0	
Total NBK44B SPOT								0.00	0	0	
Total For NBK44B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	300,000,000
Total NBK49B SPOT										0.00	0	300,000,000
Total For NBK49B										0.00	0	300,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0

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			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			10.49000	101.01279	10.49000	100.98473			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	0.00000			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.52500	100.22911	10.52500	100.20117			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.37500	8.37500	8.37500	8.37500				0.00	0	730,000,000
Total NED15 SPOT										0.00	0	730,000,000
Total For NED15										0.00	0	730,000,000
NED16 On 08/04/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.87000	105.60948	8.87000	105.58417				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	0.00000				0.00	0	0
Total NEDT1A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	120,000,000
Total NGL01 SPOT										0.00	0	120,000,000
Total For NGL01										0.00	0	120,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	0	70,000,000
Total NGL02 SPOT										0.00	0	70,000,000
Total For NGL02										0.00	0	70,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	328,300,000
Total NGL04 SPOT										0.00	0	328,300,000
Total For NGL04										0.00	0	328,300,000
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	460,000,000
Total NGL05 SPOT										0.00	0	460,000,000
Total For NGL05										0.00	0	460,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.22011	13.50000	105.18214				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.28000	4.28000	4.28000	4.28000				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			3.99500	3.99500	3.99500	3.99500				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	3.91000				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	4.11000				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.48000	4.48000	4.48000	4.48000				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.01500	4.01500	4.01500	4.01500				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.40500	4.40500	4.40500	4.40500				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			4.46500	4.46500	4.46500	4.46500				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			4.84500	162.24037	4.84500	162.22901				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.14500	106.77785	4.14500	106.77225				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			7.62000	103.85792	7.62000	103.83646				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NNF01 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NNF01									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.24000	8.24000	8.24000	8.24000			0.00	0	320,000,000
Total NQ1A10 SPOT									0.00	0	320,000,000
Total For NQ1A10									0.00	0	320,000,000
NQ1A2 On 22/05/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.44000	8.44000	8.44000	8.44000			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	0.00000			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	0.00000			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.64000	8.64000	8.64000	8.64000			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQF1D8									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.69500	115.89251	8.69500	115.86526			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.32000	180.40497	4.32000	180.39478		3,343,680,000,000.00		774,000,000	402,900,000
Total NRA023 SPOT								3,343,680,000,000.00		774,000,000	402,900,000
Total For NRA023								3,343,680,000,000.00		774,000,000	402,900,000
NRA02: On 30/11/2028 Spot Bond			10.94500	111.76840	10.94500	111.73569		17,512,000,000,000.00		1,600,000,000	6,440,000,000
Total NRA028 SPOT								17,512,000,000,000.00		1,600,000,000	6,440,000,000
Total For NRA028								17,512,000,000,000.00		1,600,000,000	6,440,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.14646	100.00000	16.11053		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
NTC19: On 27/07/2020 Spot Bond					0.00000	0.00000		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	0.00000		0.00	40,000,000	40,000,000	40,000,000
Total NTC20 SPOT								0.00	40,000,000	40,000,000	40,000,000
Total For NTC20								0.00	40,000,000	40,000,000	40,000,000
NTC21: On 24/03/2022 Spot Bond					0.00000	0.00000		0.00	0	0	0
Total NTC21 SPOT								0.00	0	0	0
Total For NTC21								0.00	0	0	0
NTC22: On 15/02/2021 Spot Bond					0.00000	0.00000		0.00	0	0	0
Total NTC22 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 NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	49,000,000	49,000,000
Total OML02 SPOT										0.00	49,000,000	49,000,000
Total For OML02										0.00	49,000,000	49,000,000
OML03 On 27/11/2019 Spot Bond			7.84500	104.08189	7.84500	104.05977				0.00	0	200,000,000
Total OML03 SPOT										0.00	0	200,000,000
Total For OML03										0.00	0	200,000,000
OML04 On 19/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.89500	8.89500	8.89500	8.89500				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			9.92500	101.37655	9.92500	101.34987				0.00	0	1,770,000,000
Total OML06 SPOT										0.00	0	1,770,000,000
Total For OML06										0.00	0	1,770,000,000
OML07 On 19/03/2025 Spot Bond			10.89500	100.66476	10.89500	100.63575				0.00	0	1,370,000,000
Total OML07 SPOT										0.00	0	1,370,000,000
Total For OML07										0.00	0	1,370,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total OML08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.02500	103.04952	10.02500	103.02213				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			10.94500	102.41111	10.94500	102.38147				0.00	0	1,029,999,900
Total OML10 SPOT										0.00	0	1,029,999,900
Total For OML10										0.00	0	1,029,999,900
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
PBJJ1U 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
PBKJ1U 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
PBKS1U 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
PBKX1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBKX1U										0.00	0	0
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										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	105.19300	10.00000	105.16600				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	0.00000				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total PMM49 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PMM49									0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.68500	112.97180	8.71000	112.79800			287,819,440,449,000.00	2,451,101,835,400	1,726,097,418,400
Total R186 SPOT									17,819,440,449,000.00	451,101,835,400	726,097,418,400
Total For R186									17,819,440,449,000.00	451,101,835,400	726,097,418,400
R197 On 07/12/2023 Spot Bond			3.17000	297.07584	3.13000	297.55490			50,742,824,000,000.00	16,007,200,000	32,641,279,600
Total R197 SPOT									50,742,824,000,000.00	16,007,200,000	32,641,279,600
Total For R197									50,742,824,000,000.00	16,007,200,000	32,641,279,600
R202 On 07/12/2033 Spot Bond			3.28000	231.87500	3.28000	231.86841			1,412,858,688,000.00	430,749,600	319,245,607,800
Total R202 SPOT									1,412,858,688,000.00	430,749,600	319,245,607,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202									1,412,858,688,000.00	430,749,600	319,245,607,800
R2023 On 28/02/2023 Spot Bond			7.81500	100.46865	7.84000	100.36494			296,443,899,647,000.00	165,891,733,800	1,111,750,335,100
Total R2023 SPOT									16,443,899,647,000.00	165,891,733,800	111,750,335,100
Total For R2023									16,443,899,647,000.00	165,891,733,800	111,750,335,100
R2030 On 31/01/2030 Spot Bond			9.30500	92.53979	9.30500	92.51654			137,060,033,146,000.00	767,013,437,200	783,458,001,700
Total R2030 SPOT									17,060,033,146,000.00	767,013,437,200	783,458,001,700
Total For R2030									17,060,033,146,000.00	767,013,437,200	783,458,001,700
R2032 On 31/03/2032 Spot Bond			9.53500	90.58449	9.53500	90.56143			821,231,357,478,000.00	715,388,710,800	894,483,767,700
Total R2032 SPOT									11,231,357,478,000.00	715,388,710,800	894,483,767,700
Total For R2032									11,231,357,478,000.00	715,388,710,800	894,483,767,700
R2035 On 28/02/2035 Spot Bond			9.73500	93.89327	9.73500	93.86901			712,710,950,780,000.00	792,266,148,000	992,024,921,000
Total R2035 SPOT									12,710,950,780,000.00	792,266,148,000	992,024,921,000
Total For R2035									12,710,950,780,000.00	792,266,148,000	992,024,921,000
R2037 On 31/01/2037 Spot Bond			9.81000	90.47667	9.81000	90.45273			050,770,211,424,000.00	310,985,750,400	971,795,000,600
Total R2037 SPOT									50,770,211,424,000.00	310,985,750,400	971,795,000,600
Total For R2037									50,770,211,424,000.00	310,985,750,400	971,795,000,600
R2040 On 31/01/2040 Spot Bond			9.91500	93.49313	9.91500	93.46814			369,892,675,019,000.00	138,163,658,600	907,218,143,600
Total R2040 SPOT									19,892,675,019,000.00	138,163,658,600	907,218,143,600
Total For R2040									19,892,675,019,000.00	138,163,658,600	907,218,143,600
R2044 On 31/01/2044 Spot Bond			9.89500	90.93101	9.89500	90.90676			351,592,684,569,000.00	237,654,642,200	803,184,470,316
Total R2044 SPOT									11,592,684,569,000.00	237,654,642,200	803,184,470,316
Total For R2044									11,592,684,569,000.00	237,654,642,200	803,184,470,316
R2048 On 28/02/2048 Spot Bond			9.86500	90.16511	9.86500	90.14152			259,325,425,174,000.00	1,749,551,487,600	1,389,666,122,100
Total R2048 SPOT									19,325,425,174,000.00	749,551,487,600	389,666,122,100
Total For R2048									19,325,425,174,000.00	749,551,487,600	389,666,122,100
R207 On 15/01/2020 Spot Bond			6.77000	101.88946	6.80000	101.84789			099,250,639,304,000.00	310,081,335,200	121,850,400,000
Total R207 SPOT									19,250,639,304,000.00	310,081,335,200	121,850,400,000
Total For R207									19,250,639,304,000.00	310,081,335,200	121,850,400,000
R208 On 31/03/2021 Spot Bond			6.95000	99.66968	6.98500	99.58701			043,138,049,710,000.00	293,976,697,800	738,825,859,100
Total R208 SPOT									13,138,049,710,000.00	293,976,697,800	738,825,859,100
Total For R208									13,138,049,710,000.00	293,976,697,800	738,825,859,100
R209 On 31/03/2036 Spot Bond			9.63500	71.99978	9.64500	71.91607			936,535,463,674,000.00	1,446,448,932,400	1,405,506,000,000
Total R209 SPOT									16,535,463,674,000.00	446,448,932,400	405,506,000,000
Total For R209									16,535,463,674,000.00	446,448,932,400	405,506,000,000
R210 On 31/03/2028 Spot Bond			3.28500	183.37151	3.28500	183.36634			3,416,400,000,000.00	1,040,000,000	25,462,688,500
Total R210 SPOT									3,416,400,000,000.00	1,040,000,000	25,462,688,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									3,416,400,000,000.00	1,040,000,000	25,462,688,500
R212 On 31/01/2022 Spot Bond			3.06000	155.57471	3.06000	155.57113			228,525,434,000,000.00	401,478,900,000	263,494,980,800
Total R212 SPOT									28,525,434,000,000.00	401,478,900,000	263,494,980,800
Total For R212									28,525,434,000,000.00	401,478,900,000	263,494,980,800
R213 On 28/02/2031 Spot Bond			9.37500	83.78981	9.39500	83.64388			711,022,334,687,500.00	289,175,715,700	508,803,255,900
Total R213 SPOT									11,022,334,687,500.00	289,175,715,700	508,803,255,900
Total For R213									11,022,334,687,500.00	289,175,715,700	508,803,255,900
R214 On 28/02/2041 Spot Bond			9.88500	70.46262	9.88500	70.44414			229,416,815,006,000.00	427,862,095,600	719,589,182,500
Total R214 SPOT									29,416,815,006,000.00	427,862,095,600	719,589,182,500
Total For R214									29,416,815,006,000.00	427,862,095,600	719,589,182,500
RCG01 On 24/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 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
RDF05 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
RDF06 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
RDF07 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
RDF08 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDF11U									0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF14U SPOT									0.00	0	0
Total For RDF14U									0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFB11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDFB11									0.00	0	0
RDFB1: On 27/11/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	1,000,000,000	1,000,000,000
Total RDFB13 SPOT									0.00	1,000,000,000	1,000,000,000
Total For RDFB13									0.00	1,000,000,000	1,000,000,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFB19 SPOT									0.00	0	0
Total For RDFB19									0.00	0	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2: On 22/03/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									0.00	0	0
RDFB2: On 29/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00	64,000,000,000	64,000,000,000	
Total RDFB22 SPOT								10,000,000,000,000.00	64,000,000,000	64,000,000,000	
Total For RDFB22								10,000,000,000,000.00	64,000,000,000	64,000,000,000	
RDFC4: On 04/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFC43 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC43										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 28/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB14I On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB14U SPOT										0.00	0	0
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED11 On 12/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED111 SPOT										0.00	0	0
Total For RED111										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED601 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES41 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.53000	107.11424	8.53000	107.08965				0.00	0	600,000,000
Total RW21 SPOT										0.00	0	600,000,000
Total For RW21										0.00	0	600,000,000
RW23 On 10/12/2023 Spot Bond			9.52500	102.87050	9.52500	102.84422				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.02500	98.57416	11.02500	98.54510				0.00	0	185,000,000
Total RW28 SPOT										0.00	0	185,000,000
Total For RW28										0.00	0	185,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				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	0.00000				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	0.00000				0.00	300,000,000	2,150,000,000
Total SBK18 SPOT										0.00	300,000,000	2,150,000,000
Total For SBK18										0.00	300,000,000	2,150,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	1,250,000,000	774,000,000
Total SBK22 SPOT										0.00	1,250,000,000	774,000,000
Total For SBK22										0.00	1,250,000,000	774,000,000
SBK23 On 28/05/2022 Spot Bond			10.17500	107.62006	10.17500	107.59056				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	0.00000				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			9.44500	110.48426	9.44500	110.45626				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	0.00000				0.00	0	121,000,000
Total SBN01 SPOT										0.00	0	121,000,000
Total For SBN01										0.00	0	121,000,000
SBS18 On 23/06/2021 Spot Bond					0.00000	0.00000				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			8.38000	106.35714	8.38000	106.33316				0.00	0	117,000,000
Total SBS19 SPOT										0.00	0	117,000,000
Total For SBS19										0.00	0	117,000,000
SBS20 On 15/05/2026 Spot Bond			9.38000	107.23376	9.38000	107.20660				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS21										0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	0.00000				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			7.43000	103.34112	7.43000	103.32031				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.87500	106.01812	8.87500	105.99269				0.00	0	866,700,000
Total SBS27 SPOT										0.00	0	866,700,000
Total For SBS27										0.00	0	866,700,000
SBS29 On 12/06/2019 Spot Bond			7.56500	102.83178	7.56500	102.81078				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			9.48500	96.31839	9.48500	96.29374				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	0.00000				0.00	862,000,000	431,000,000
Total SBS30 SPOT										0.00	862,000,000	431,000,000
Total For SBS30										0.00	862,000,000	431,000,000
SBS31 On 12/06/2027 Spot Bond			9.59500	104.01810	9.59500	103.99132				0.00	0	849,700,000
Total SBS31 SPOT										0.00	0	849,700,000
Total For SBS31										0.00	0	849,700,000
SBS33 On 19/09/2019 Spot Bond					0.00000	0.00000				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			9.59500	102.48461	9.59500	102.45851				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	0.00000				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			8.15500	101.22886	8.15500	101.20651				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.22500	100.96068	9.22500	100.93552				0.00	0	240,000,000
Total SBS38 SPOT										0.00	0	240,000,000

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 SBS38									0.00	0	240,000,000
SBS39 On 29/01/2030 Spot Bond			10.17500	98.65319	10.17500	98.62615			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			8.41500	103.66558	8.41500	103.64197			0.00	0	588,200,000
Total SBS4 SPOT									0.00	0	588,200,000
Total For SBS4									0.00	0	588,200,000
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.69000	107.79446	8.69000	107.76914			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			9.27500	110.75820	9.27500	110.73046			0.00	0	420,000,000
Total SBS42 SPOT									0.00	0	420,000,000
Total For SBS42									0.00	0	420,000,000
SBS43 On 12/11/2027 Spot Bond			9.60000	111.23260	9.60000	111.20380			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	0.00000			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.73000	107.52836	8.73000	107.50298			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	0.00000			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	0.00000			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	0.00000			0.00	0	6,390,000,000
Total SBS49 SPOT									0.00	0	6,390,000,000
Total For SBS49									0.00	0	6,390,000,000
SBS50 On 31/01/2022 Spot Bond			9.05500	102.54966	9.05500	102.52457			0.00	0	280,000,000
Total SBS50 SPOT									0.00	0	280,000,000

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 SBS50										0.00	0	280,000,000
SBS51 On 31/01/2024 Spot Bond			9.78500	9.78500	9.78500	9.78500				0.00	0	640,000,000
Total SBS51 SPOT										0.00	0	640,000,000
Total For SBS51										0.00	0	640,000,000
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	1,200,000,000	300,000,000
Total SBS55 SPOT										0.00	1,200,000,000	300,000,000
Total For SBS55										0.00	1,200,000,000	300,000,000
SBS56 On 12/06/2022 Spot Bond			8.51000	8.51000	8.51000	8.51000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS63 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS11 On 07/12/2023 Spot Bond			4.07000	286.38222	4.07000	286.36797				9,811,956,000,000.00	2,410,800,000	1,305,100,000
Total SBS11 SPOT										9,811,956,000,000.00	2,410,800,000	1,305,100,000
Total For SBSI11										9,811,956,000,000.00	2,410,800,000	1,305,100,000
SBS14 On 07/12/2033 Spot Bond			4.43000	4.43000	4.43000	4.43000				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	0.00000				0.00	0	560,000,000
Total SBT101 SPOT										0.00	0	560,000,000
Total For SBT101										0.00	0	560,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	430,000,000
Total SBT103 SPOT										0.00	0	430,000,000
Total For SBT103										0.00	0	430,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	900,000,000
Total SBT201 SPOT										0.00	0	900,000,000
Total For SBT201										0.00	0	900,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.92500	105.12182	9.92500	105.09385				0.00	0	490,000,000
Total SBT203 SPOT										0.00	0	490,000,000
Total For SBT203										0.00	0	490,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SGI006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600				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	0.00000				0.00	0	1,470,000,000
Total SLI4 SPOT										0.00	0	1,470,000,000
Total For SLI4										0.00	0	1,470,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	5,140,000,000
Total SNT02 SPOT										0.00	0	5,140,000,000
Total For SNT02										0.00	0	5,140,000,000
SNT03 On 12/04/2023 Spot Bond			10.12500	10.12500	10.12500	10.12500				0.00	0	1,750,000,000
Total SNT03 SPOT										0.00	0	1,750,000,000
Total For SNT03										0.00	0	1,750,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	1,050,000,000
Total SNT04 SPOT										0.00	0	1,050,000,000
Total For SNT04										0.00	0	1,050,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	2,900,000,000	1,650,000,000
Total SPDA12 SPOT										0.00	2,900,000,000	1,650,000,000
Total For SPDA12										0.00	2,900,000,000	1,650,000,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00: On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS050L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS050U SPOT										0.00	0	0
Total For SS050U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.39500	103.38745	8.39500	103.36410				0.00	0	600,000,000
Total SSA06 SPOT										0.00	0	600,000,000
Total For SSA06										0.00	0	600,000,000
SSN00 On 31/03/2021 Spot Bond			8.56500	96.77203	8.56500	96.74985				0.00	0	130,000,000
Total SSN004 SPOT										0.00	0	130,000,000
Total For SSN004										0.00	0	130,000,000
SSN00 On 31/03/2021 Spot Bond			8.56500	96.77203	8.56500	96.74985				0.00	0	2,530,000,000
Total SSN005 SPOT										0.00	0	2,530,000,000
Total For SSN005										0.00	0	2,530,000,000
SSN01 On 31/01/2025 Spot Bond			4.57000	4.57000	4.57000	4.57000				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			10.24500	104.24804	10.24500	104.21943				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			11.29500	72.86186	11.29500	72.84011				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SSN033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	9.55000				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	0.00000				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			9.27500	106.48359	9.27500	106.45706				0.00	0	400,000,000
Total SSN041 SPOT										0.00	0	400,000,000
Total For SSN041										0.00	0	400,000,000
SSN04: On 31/01/2038 Spot Bond			4.32000	104.11971	4.32000	104.11375				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	0.00000				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	0.00000				0.00	0	450,000,000
Total SSN046 SPOT										0.00	0	450,000,000
Total For SSN046										0.00	0	450,000,000
SSN04: On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			4.15000	4.15000	4.15000	4.15000				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	0.00000				0.00	0	0
Total SSN051 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	0.00000				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			7.04700	105.57704	7.04700	105.55696				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	0.00000				0.00	500,000,000	1,000,000,000
Total SSN054 SPOT										0.00	500,000,000	1,000,000,000
Total For SSN054										0.00	500,000,000	1,000,000,000
SSN05: On 03/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			4.08000	4.08000	4.08000	4.08000				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			3.95500	3.95500	3.95500	3.95500				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.28000	4.28000	4.28000	4.28000				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			4.06000	4.06000	4.06000	4.06000				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			4.08000	4.08000	4.08000	4.08000				0.00	0	0
Total SSN065 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN079 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN079										0.00	0	0
SSN08 On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08 On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08 On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08 On 07/12/2033 Spot Bond			4.15500	4.15500	4.15500	4.15500				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08 On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08 On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.76500	96.43164	9.76500	96.40652				0.00	0	100,000,000
Total SZ25 SPOT										0.00	0	100,000,000
Total For SZ25										0.00	0	100,000,000
T12A11 On 21/08/2019 Spot Bond					0.00000	0.00000				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			8.22000	101.29838	8.22000	101.27627				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	0.00000				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.11000	104.12643	8.11000	104.10357				0.00	0	100,000,000
Total T13A12 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A12										0.00	0	100,000,000
T13A15 On 21/08/2020 Spot Bond					0.00000	0.00000				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			8.22000	103.81389	8.22000	103.79080				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	0.00000				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			8.17000	103.08301	8.17000	103.06020				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	0.00000				0.00	1,000,000,000	500,000,000
Total T13A21 SPOT										0.00	1,000,000,000	500,000,000
Total For T13A21										0.00	1,000,000,000	500,000,000
T14A10 On 21/11/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.70693	8.55000	104.68272				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	0.00000				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	0.00000				0.00	200,000,000	100,000,000
Total TFS141 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS141										0.00	200,000,000	100,000,000
TFS142 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14E On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14E On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14E On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15E On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15E On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS156 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15E On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15E On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			8.17000	8.17000	8.17000	8.17000				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			8.08000	101.11392	8.08000	101.09221				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			8.19000	100.96079	8.19000	100.93884				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B7 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B7 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.32000	102.30066	8.32000	102.27763				0.00	0	0
Total TH13A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.21000	102.87697	8.21000	102.85411				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	300,000,000
Total TH14A2 SPOT										0.00	0	300,000,000
Total For TH14A2										0.00	0	300,000,000
TH14A On 21/11/2021 Spot Bond					0.00000	0.00000				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			8.29500	107.85266	8.29500	107.82844				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	0.00000				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	0.00000				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.34500	105.72475	8.34500	105.70087				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	0.00000				0.00	0	0
Total TH14B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	9.82000				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	0.00000				0.00	0	0
Total TH15A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH15A4									0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total TH15D3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH15D3									0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	0.00000			0.00	1,500,000,000	750,000,000
Total TH9A12 SPOT									0.00	1,500,000,000	750,000,000
Total For TH9A12									0.00	1,500,000,000	750,000,000
THE9B: On 18/07/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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			7.95500	7.95500	7.95500	7.95500			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	57.07432	100.00000	56.96604			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600			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	0.00000			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	0.00000			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.06500	100.60277	9.06500	100.57853			0.00	0	200,000,000
Total TL24 SPOT									0.00	0	200,000,000
Total For TL24									0.00	0	200,000,000
TL25 On 04/09/2024 Spot Bond			9.57500	100.71862	9.57500	100.69302			0.00	0	200,000,000
Total TL25 SPOT									0.00	0	200,000,000
Total For TL25									0.00	0	200,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000			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 TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.01500	100.78709	10.01500	100.76003			0.00	0	800,000,000
Total TL28 SPOT									0.00	0	800,000,000
Total For TL28									0.00	0	800,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC07 On 17/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC07 SPOT									0.00	0	0
Total For TLC07									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	0.00000			0.00	400,000,000	500,000,000
Total TLC08 SPOT									0.00	400,000,000	500,000,000
Total For TLC08									0.00	400,000,000	500,000,000
TN20 On 17/09/2020 Spot Bond			8.22500	103.51206	8.22500	103.48940		35,250,705,000.00	4,285,800	33,474,503,000	
Total TN20 SPOT								35,250,705,000.00	4,285,800	33,474,503,000	
Total For TN20								35,250,705,000.00	4,285,800	33,474,503,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	38.34699	100.00000	38.26259		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	29.30731	100.00000	29.24173		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			9.47500	109.21076	9.47500	109.18284		49,270,000,000.00	5,200,000	21,191,600,000	
Total TN23 SPOT								49,270,000,000.00	5,200,000	21,191,600,000	
Total For TN23								49,270,000,000.00	5,200,000	21,191,600,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.16208	100.00000	17.12368		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.24500	97.65201	10.24500	97.62506			2,928,021,000.00	285,800	23,505,603,000
Total TN25 SPOT									2,928,021,000.00	285,800	23,505,603,000
Total For TN25									2,928,021,000.00	285,800	23,505,603,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.94810	100.00000	10.92360			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			10.44500	94.75775	10.44500	94.73110			0.00	0	746,500,000
Total TN27 SPOT									0.00	0	746,500,000
Total For TN27									0.00	0	746,500,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.23540	100.00000	12.20801			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			11.00500	96.55068	11.00500	96.52227			0.00	0	11,880,000,000
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.39232	8.00000	118.36681			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			11.78500	91.76423	11.78500	91.73536			0.00	0	10,000,000,000
Total TN40 SPOT									0.00	0	10,000,000,000
Total For TN40									0.00	0	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	99.79884	10.75000	99.77013			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.19300	10.00000	105.16600			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	0.00000			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			8.60500	104.57298	8.60500	104.54865			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.46000	104.75138	8.46000	104.72754			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond			8.26000	8.26000	8.26000	8.26000				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	0.00000				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			8.97500	103.61628	8.97500	103.59115				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	0.00000				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	0.00000				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 TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B:On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A:On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond			9.24500	101.89259	9.24500	101.79288				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11:On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12:On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13:On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14:On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01:On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L 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
TSP22E On 19/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 08/04/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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 TWC292 SPOT										0.00	0	0
Total For TWC292										0.00	0	0
TWC29 On 30/04/2019 Spot Bond					0.00000	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	0
Total TWC295 SPOT										0.00	0	0
Total For TWC295										0.00	0	0
TWC29 On 05/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC296 SPOT										0.00	0	0
Total For TWC296										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.77300	104.21684	8.77300	104.19253				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			10.64500	103.92504	10.64500	103.89575				0.00	0	100,000,000
Total UG26 SPOT										0.00	0	100,000,000
Total For UG26										0.00	0	100,000,000
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 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
VCJA6 On 20/10/2026 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 VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	0.00000				0.00	0	230,000,000
Total VKE13 SPOT										0.00	0	230,000,000
Total For VKE13										0.00	0	230,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000				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 VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR842U SPOT										0.00	0	0
Total For VR842U										0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR843U SPOT										0.00	0	0
Total For VR843U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR845U SPOT										0.00	0	0
Total For VR845U										0.00	0	0
VR846L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR846U SPOT										0.00	0	0
Total For VR846U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	430,000,000	1,530,000,000
Total WHL01 SPOT										0.00	430,000,000	1,530,000,000
Total For WHL01										0.00	430,000,000	1,530,000,000
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	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000			0.00	0	400,000,000
Total WHL03 SPOT									0.00	0	400,000,000
Total For WHL03									0.00	0	400,000,000
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
Total For WRS2U									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.23500	103.35275	7.23500	103.33249		3,082,110,000,000.00	426,000,000	213,000,000	
Total WSP3 SPOT								3,082,110,000,000.00	426,000,000	213,000,000	
Total For WSP3								3,082,110,000,000.00	426,000,000	213,000,000	
WSP4 On 28/05/2020 Spot Bond			7.21000	105.04037	7.21000	105.01982		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			7.82000	105.38812	7.82000	105.36579		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	27.76443	100.00000	27.70230		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			6.62000	96.82155	6.62000	96.80455		0.00	0	0	
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
Total for SPOT								1.08e+017	062,197,293,307	225,306,316,785	
Total for SPOT :								1.08e+017	062,197,293,307	225,306,316,785	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.08e+017	062,197,296,168	225,307,105,725
Total Options									6 967 489.44	6,936	216,316
Grand Total:									1.08e+017	062,197,303,104	225,307,322,041