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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2018

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 07/02/2019 Bond Future			11.33565	76.03158	11.33192	76.05249			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.44366	73.57193	11.43979	73.59328			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.55584	75.01210	11.55180	75.03403			0.00	0	0
Total ES33 Future									0.00	0	494
Total For ES33									0.00	0	494
ES42 On 07/02/2019 Bond Future			11.57191	77.94655	11.57324	77.93816			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.68033	75.05103	11.68168	75.04265			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.79065	76.52046	11.79203	76.51203			0.00	0	0
Total ES42 Future									0.00	0	5,169
Total For ES42									0.00	0	5,169
I2025 On 07/02/2019 Bond Future			132.11692	132.11692	132.11274	132.11274			0.00	0	355
I2025 On 02/05/2019 Bond Future			134.46043	134.46043	134.45643	134.45643			0.00	0	0
I2025 On 01/08/2019 Bond Future			137.07677	137.07677	137.07283	137.07283			0.00	0	0
Total I2025 Future									0.00	0	355
Total For I2025									0.00	0	355
I2029 On 07/02/2019 Bond Future			100.28120	100.28120	100.32365	100.32365			0.00	0	2,954

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	02/05/2019	Bond Future			100.98699	100.98699	101.03035	101.03035			0.00	0	0
I2029	On	01/08/2019	Bond Future			102.98715	102.98715	103.03145	103.03145			0.00	0	0
Total I2029 Future												0.00	0	2,954
Total For I2029												0.00	0	2,954
I2033	On	07/02/2019	Bond Future			102.26719	102.26719	102.38697	102.38697			0.00	0	5,890
I2033	On	02/05/2019	Bond Future			102.93593	102.93593	103.05795	103.05795			0.00	0	0
I2033	On	01/08/2019	Bond Future			104.97460	104.97460	105.09922	105.09922			0.00	0	0
Total I2033 Future												0.00	0	5,890
Total For I2033												0.00	0	5,890
I2038	On	07/02/2019	Bond Future			120.17638	120.17638	120.17208	120.17208			0.00	0	9,912
I2038	On	02/05/2019	Bond Future			122.30806	122.30806	122.30411	122.30411			0.00	0	0
I2038	On	01/08/2019	Bond Future			124.67797	124.67797	124.67392	124.67392			0.00	0	0
Total I2038 Future												0.00	0	9,912
Total For I2038												0.00	0	9,912
I2046	On	07/02/2019	Bond Future			114.21567	114.21567	114.21163	114.21163			0.00	0	12,458
I2046	On	02/05/2019	Bond Future			114.55570	114.55570	114.55164	114.55164			0.00	0	0
I2046	On	01/08/2019	Bond Future			116.82465	116.82465	116.82062	116.82062			0.00	0	0
Total I2046 Future												0.00	0	12,458
Total For I2046												0.00	0	12,458
I2050	On	07/02/2019	Bond Future			117.59188	117.59188	117.22104	117.22104			0.00	0	10,349
I2050	On	02/05/2019	Bond Future			119.67771	119.67771	119.30060	119.30060			0.00	0	0
I2050	On	01/08/2019	Bond Future			120.22963	120.22963	119.84517	119.84517			0.00	0	0
Total I2050 Future												0.00	0	10,349
Total For I2050												0.00	0	10,349
R186	On	07/02/2019	Bond Future			9.17573	108.80334	9.19713	108.67987		6.82	0.00	0	73,350
R186	On	02/05/2019	Bond Future			9.24148	110.70880	9.26381	110.58332		6.83	0.00	0	3,050
R186	On	01/08/2019	Bond Future			9.30480	107.57387	9.32819	107.44614		6.89	0.00	0	0
Total R186 Future												0.00	0	76,400
R186	On	07/02/2019	Bond Future	9.50	Call			2,250.68000	2.25068	2,332,110	7.02	0.00	0	0
R186	On	07/02/2019	Bond Future	9.50	Put			523.05000	0.52305	481,010	7.02	0.00	0	5,000
R186	On	07/02/2019	Bond Future	9.27	Put			971.38000	0.97138	908,220	6.84	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,390.40000	1.39040	1,450,710	6.84	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.77	Put			2,786.09000	2.78609	2,679,940	6.46	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			286.23000	0.28623	303,550	6.46	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			730.01000	0.73001	677,320	6.92	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			1,777.53000	1.77753	1,848,310	6.92	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.10	Call			894.73000	0.89473	938,590	6.72	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			1,456.62000	1.45662	1,377,010	6.72	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.90	Call			4,115.03000	4.11503	4,221,300	7.52	0.00	0	0

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	07/02/2019	Bond Future	9.90	Put			161.21000	0.16121	144,010	7.52	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			4,215.04000	4.21504	4,322,150	7.54	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			151.54000	0.15154	135,180	7.54	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.20	Call			15.60000	0.01560	16,690	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,971.12000	5.97112	5,848,740	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			5,367.14000	5.36714	5,245,620	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			28.00000	0.02800	29,950	6.28	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			4,199.50000	4.19950	4,081,530	6.27	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			80.12000	0.08012	85,620	6.27	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.30	Call			1,491.21000	1.49121	1,554,420	6.86	0.00	0	0
R186	On	07/02/2019	Bond Future	9.30	Put			900.30000	0.90030	840,040	6.86	0.00	0	5,000
R186	On	07/02/2019	Bond Future	8.21	Call			16.57000	0.01657	17,730	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			5,910.26000	5.91026	5,787,950	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			17.60000	0.01760	18,830	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,849.50000	5.84950	5,727,260	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Put			1,072.87000	1.07287	1,005,810	6.81	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Call			1,262.15000	1.26215	1,318,560	6.81	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.20	Put			1,154.32000	1.15432	1,084,330	6.79	0.00	0	0
R186	On	07/02/2019	Bond Future	9.20	Call			1,170.86000	1.17086	1,224,340	6.79	0.00	0	3,000
R186	On	02/05/2019	Bond Future	10.07	Call			4,988.18000	4.98818	5,084,720	7.77	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			583.72000	0.58372	554,780	7.77	0.00	0	200
R186	On	02/05/2019	Bond Future	8.70	Call			606.26000	0.60626	631,980	6.37	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			1,782.66000	1.78266	1,717,130	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			1,985.64000	1.98564	2,045,590	6.87	0.00	0	200
R186	On	02/05/2019	Bond Future	9.75	Call			3,612.12000	3.61212	3,696,070	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			926.92000	0.92692	885,390	7.34	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.96	Call			4,501.55000	4.50155	4,594,200	7.62	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			683.86000	0.68386	651,030	7.62	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			2,050.28000	2.05028	1,978,810	6.79	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			1,691.18000	1.69118	1,745,190	6.79	0.00	0	90
R186	On	02/05/2019	Bond Future	8.65	Put			4,052.91000	4.05291	3,950,700	6.32	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			532.36000	0.53236	555,630	6.32	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.50	Put			4,751.61000	4.75161	4,642,770	6.17	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			347.85000	0.34785	364,490	6.17	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			2,676.45000	2.67645	2,593,110	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,181.55000	1.18155	1,223,690	6.64	0.00	0	7,000
R186	On	02/05/2019	Bond Future	8.80	Put			3,418.72000	3.41872	3,324,140	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			772.29000	0.77229	803,190	6.46	0.00	0	7,500
R186	On	02/05/2019	Bond Future	10.02	Call			4,765.30000	4.76530	4,860,130	7.70	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			627.01000	0.62701	596,360	7.70	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			1,912.34000	1.91234	1,843,840	6.83	0.00	0	0

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R186	On	02/05/2019	Bond Future	9.25	Call			1,834.76000	1.83476	1,891,740	6.83	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.02	Call			1,227.71000	1.22771	1,271,020	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			2,608.33000	2.60833	2,526,160	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,251.32000	1.25132	1,295,220	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Put			4,187.53000	4.18753	4,083,910	6.29	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			491.07000	0.49107	512,930	6.29	0.00	0	90
R186	On	02/05/2019	Bond Future	8.70	Put			3,834.43000	3.83443	3,734,670	6.37	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			2,574.85000	2.57485	2,493,270	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,204.36000	1.20436	1,247,090	6.65	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			2,642.10000	2.64210	2,559,350	6.65	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			1,933.15000	1.93315	1,875,130	7.18	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			3,061.94000	3.06194	3,132,070	7.20	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			1,914.22000	1.91422	1,856,620	7.20	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			1,952.27000	1.95227	1,893,820	7.17	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			6,139.94000	6.13994	6,027,290	5.84	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			331.45000	0.33145	346,530	5.84	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			3,151.72000	3.15172	3,071,540	6.70	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			1,619.44000	1.61944	1,666,990	6.70	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			3,027.05000	3.02705	3,096,760	7.18	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			5,139.24000	5.13924	5,228,750	7.98	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			1,137.65000	1.13765	1,099,430	7.98	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.52	Call			2,992.31000	2.99231	3,061,590	7.17	0.00	0	0
Total R186 Option												0.00	0	85,840
Total For R186												0.00	0	162,240
R197	On	07/02/2019	Bond Future			299.01059	299.01059	299.00288	299.00288			0.00	0	2,355
R197	On	02/05/2019	Bond Future			304.31434	304.31434	304.30703	304.30703			0.00	0	0
R197	On	01/08/2019	Bond Future			302.78222	302.78222	302.77515	302.77515			0.00	0	0
Total R197 Future												0.00	0	2,355
Total For R197												0.00	0	2,355
R202	On	07/02/2019	Bond Future			230.82604	230.82604	231.62616	231.62616			0.00	0	8,805
R202	On	02/05/2019	Bond Future			234.92019	234.92019	235.73530	235.73530			0.00	0	0
R202	On	01/08/2019	Bond Future			235.55785	235.55785	236.38914	236.38914			0.00	0	0
Total R202 Future												0.00	0	8,805
Total For R202												0.00	0	8,805
R2023	On	07/02/2019	Bond Future			8.39173	101.36310	8.43435	101.22146		3.20	13,785,381.60	136	62,040
R2023	On	02/05/2019	Bond Future			8.43791	99.20863	8.48345	99.06468		3.63	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.47359	101.15048	8.52276	101.00385		3.49	0.00	0	0
Total R2023 Future												13,785,381.60	136	62,040
R2023	On	07/02/2019	Bond Future	10.57	Call			6,786.44000	6.78644	6,928,070	4.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/02/2019	Bond Future	10.57	Put			0.02000	0.00002	0,010	4.53	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,816.83000	6.81683	6,958,460	4.53	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.02000	0.00002	0,010	4.53	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,847.21000	6.84721	6,988,840	4.53	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			0.02000	0.00002	0,010	4.53	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			831.91000	0.83191	900,520	3.60	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			937.62000	0.93762	862,280	3.60	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			848.79000	0.84879	918,210	3.60	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			922.88000	0.92288	848,350	3.60	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			815.22000	0.81522	883,000	3.59	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			952.55000	0.95255	876,380	3.59	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			736.30000	0.73630	684,620	3.91	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			1,962.28000	1.96228	2,057,680	3.92	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			728.87000	0.72887	677,640	3.92	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			1,984.56000	1.98456	2,080,400	3.93	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			721.82000	0.72182	671,030	3.93	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			1,940.38000	1.94038	2,035,330	3.91	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												13,785,381.60	136	62,040
R2030	On	07/02/2019	Bond Future			9.71652	88.83424	9.71227	88.86031		9.38	0.00	0	56,466
R2030	On	02/05/2019	Bond Future			9.78619	90.39024	9.78175	90.41702		9.43	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.85771	88.15428	9.85309	88.18162		9.50	0.00	0	0
Total R2030 Future												0.00	0	56,466
R2030	On	07/02/2019	Bond Future	8.63	Call			12.85000	0.01285	11,710	8.49	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			7,002.55000	7.00255	7,027,480	8.49	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			7,069.75000	7.06975	7,094,740	8.49	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			1,672.71000	1.67271	1,676,660	9.22	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			980.20000	0.98020	958,080	9.22	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			1,406.76000	1.40676	1,408,800	9.31	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,208.45000	1.20845	1,184,420	9.31	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	9.40	Put			2,473.32000	2.47332	2,482,970	8.98	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			529.00000	0.52900	512,580	8.98	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			6,535.21000	6.53521	6,559,680	8.49	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			19.48000	0.01948	17,880	8.49	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			3,308.60000	3.30860	3,279,070	10.01	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			383.01000	0.38301	379,550	10.01	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.90	Put			5,236.18000	5.23618	5,258,520	8.48	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			13.65000	0.01365	12,460	8.49	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,935.44000	6.93544	6,960,320	8.49	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			12.09000	0.01209	11,010	8.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	07/02/2019	Bond Future	8.90	Call			57.49000	0.05749	53,760	8.48	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			3,571.71000	3.57171	3,588,010	8.69	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			222.99000	0.22299	213,220	8.69	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	10.20	Call			3,666.25000	3.66625	3,640,850	10.00	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			1,190.81000	1.19081	1,192,190	10.00	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,094.13000	1.09413	1,078,620	9.06	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			3,438.03000	3.43803	3,449,300	9.06	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,116.38000	1.11638	1,100,700	9.07	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,397.82000	3.39782	3,408,920	9.07	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,072.15000	1.07215	1,056,800	9.05	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,478.56000	3.47856	3,489,990	9.05	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			5,851.85000	5.85185	5,871,500	8.42	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			310.42000	0.31042	303,290	8.42	0.00	0	3,000
R2030	On	01/08/2019	Bond Future	9.90	Put			2,572.03000	2.57203	2,579,020	9.67	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			2,882.11000	2.88211	2,861,670	9.69	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			2,546.07000	2.54607	2,552,970	9.69	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			2,915.25000	2.91525	2,894,710	9.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			2,520.34000	2.52034	2,527,140	9.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			2,849.14000	2.84914	2,828,790	9.67	0.00	0	0
Total R2030 Option												0.00	0	23,640
Total For R2030												0.00	0	80,106
R2032	On	07/02/2019	Bond Future			9.91797	90.94165	9.91375	90.96962		10.13	8,548,515.10	94	43,228
R2032	On	02/05/2019	Bond Future			9.98631	88.37767	9.98193	88.40628		10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future			10.05411	90.10776	10.04956	90.13702		10.17	0.00	0	0
Total R2032 Future												8,548,515.10	94	43,228
R2032	On	07/02/2019	Bond Future	8.81	Call			11.80000	0.01180	10,730	8.96	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			7,777.82000	7.77782	7,804,720	8.96	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			12.56000	0.01256	11,430	8.96	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			7,704.00000	7.70400	7,730,840	8.96	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			11.09000	0.01109	10,070	8.96	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			7,851.77000	7.85177	7,878,720	8.96	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,259.62000	1.25962	1,242,390	10.19	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,669.01000	3.66901	3,680,390	10.19	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,284.59000	1.28459	1,267,190	10.20	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			3,626.17000	3.62617	3,637,380	10.20	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,235.14000	1.23514	1,218,080	10.18	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,712.42000	3.71242	3,723,970	10.18	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,101.67000	3.10167	3,079,750	10.27	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			2,778.09000	2.77809	2,785,430	10.27	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			3,136.69000	3.13669	3,114,660	10.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future	10.11	Put			2,749.16000	2.74916	2,756,390	10.28	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,066.84000	3.06684	3,045,020	10.26	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			2,807.28000	2.80728	2,814,720	10.26	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												8,548,515.10	94	43,228
R2035	On	07/02/2019	Bond Future			10.06392	94.66735	10.05972	94.69811		10.81	10,602,743.20	112	71,500
R2035	On	02/05/2019	Bond Future			10.12949	91.82521	10.12514	91.85667		11.35	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.19569	93.62263	10.19118	93.65481		10.88	0.00	0	0
Total R2035 Future												10,602,743.20	112	71,500
R2035	On	07/02/2019	Bond Future	8.97	Put			8,553.10000	8.55310	8,582,610	9.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			14.71000	0.01471	13,400	9.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			8,470.32000	8.47032	8,499,770	9.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			12.98000	0.01298	11,800	9.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			8,636.04000	8.63604	8,665,620	9.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			13.82000	0.01382	12,570	9.52	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,379.82000	1.37982	1,360,930	11.06	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,231.21000	4.23121	4,243,780	11.06	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,406.85000	1.40685	1,387,760	11.07	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,182.52000	4.18252	4,194,890	11.07	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,353.12000	1.35312	1,334,420	11.04	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			4,280.32000	4.28032	4,293,080	11.04	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			3,407.56000	3.40756	3,383,430	10.87	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			3,060.22000	3.06022	3,068,270	10.87	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			3,331.41000	3.33141	3,307,510	10.85	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			3,126.12000	3.12612	3,134,400	10.85	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			3,369.53000	3.36953	3,345,520	10.86	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			3,093.17000	3.09317	3,101,340	10.86	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												10,602,743.20	112	71,500
R2037	On	07/02/2019	Bond Future			10.13037	86.90768	10.12610	86.93906		11.88	0.00	0	57,873
R2037	On	02/05/2019	Bond Future			10.19809	88.43002	10.19368	88.46203		11.90	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.26821	85.90537	10.26363	85.93817		11.98	0.00	0	0
Total R2037 Future												0.00	0	57,873
R2037	On	07/02/2019	Bond Future	9.05	Put			8,514.23000	8.51423	8,544,220	10.46	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			16.67000	0.01667	15,210	10.46	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			8,430.51000	8.43051	8,460,430	10.46	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			17.73000	0.01773	16,190	10.46	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			8,346.98000	8.34698	8,376,820	10.46	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			15.68000	0.01568	14,290	10.46	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,322.35000	1.32235	1,303,670	11.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/05/2019	Bond Future	9.80	Put			4,255.02000	4.25502	4,268,350	11.31	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,349.12000	1.34912	1,330,230	11.33	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,205.42000	4.20542	4,218,540	11.33	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,295.90000	1.29590	1,277,420	11.30	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,305.04000	4.30504	4,318,570	11.30	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			3,376.60000	3.37660	3,352,230	12.02	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			3,188.01000	3.18801	3,196,440	12.02	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			3,414.68000	3.41468	3,390,190	12.03	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			3,154.75000	3.15475	3,163,060	12.03	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			3,452.96000	3.45296	3,428,360	12.05	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			3,121.77000	3.12177	3,129,970	12.05	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	57,873
R2040	On	07/02/2019	Bond Future			10.20008	89.98729	10.19581	90.02090		12.27	0.00	0	32,389
R2040	On	02/05/2019	Bond Future			10.26731	91.56363	10.26290	91.59793		12.30	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.33703	88.84995	10.33245	88.88511		12.40	0.00	0	0
Total R2040 Future												0.00	0	32,389
R2040	On	07/02/2019	Bond Future	9.13	Put			9,083.57000	9.08357	9,115,670	10.80	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			15.13000	0.01513	13,760	10.80	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			9,265.44000	9.26544	9,297,680	10.80	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			16.11000	0.01611	14,670	10.80	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			9,174.41000	9.17441	9,206,580	10.80	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			17.14000	0.01714	15,630	10.80	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,474.33000	4.47433	4,488,030	11.83	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			1,525.06000	1.52506	1,504,240	11.85	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			4,421.82000	4.42182	4,435,300	11.85	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,466.52000	1.46652	1,446,130	11.82	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,527.30000	4.52730	4,541,210	11.82	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			3,039.40000	3.03940	3,047,160	12.24	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			2,547.90000	2.54790	2,521,360	12.24	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			6,186.76000	6.18676	6,206,880	11.34	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			779.89000	0.77989	765,710	11.34	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.89	Call			1,495.62000	1.49562	1,475,020	11.83	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			3,681.91000	3.68191	3,655,580	12.53	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			3,394.32000	3.39432	3,403,150	12.53	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			3,723.05000	3.72305	3,696,600	12.55	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			3,359.13000	3.35913	3,367,840	12.55	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			3,641.25000	3.64125	3,615,050	12.52	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			3,430.11000	3.43011	3,439,070	12.52	0.00	0	0
Total R2040 Option												0.00	0	2,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2040										0.00	0	34,689
R2044 On 07/02/2019 Bond Future			10.21841	87.10672	10.21921	87.10035		12.84		0.00	0	36,786
R2044 On 02/05/2019 Bond Future			10.28308	88.63252	10.28388	88.62622		12.88		0.00	0	0
R2044 On 01/08/2019 Bond Future			10.35004	85.98668	10.35085	85.98038		12.99		0.00	0	0
Total R2044 Future										0.00	0	36,786
R2044 On 07/02/2019 Bond Future	9.18	Call			19.87000	0.01987	18,720	11.30		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			9,017.65000	9.01765	9,010,130	11.30		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			17.55000	0.01755	16,500	11.30		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			9,203.60000	9.20360	9,196,180	11.30		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			18.68000	0.01868	17,580	11.30		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			9,110.52000	9.11052	9,103,050	11.30		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			4,604.08000	4.60408	4,591,030	12.40		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			1,517.64000	1.51764	1,510,860	12.42		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			4,550.11000	4.55011	4,537,030	12.42		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			1,547.57000	1.54757	1,540,760	12.43		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			4,496.61000	4.49661	4,483,500	12.43		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			1,488.04000	1.48804	1,481,290	12.40		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			3,438.84000	3.43884	3,428,180	13.15		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			3,784.04000	3.78404	3,779,690	13.16		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			3,403.03000	3.40303	3,392,380	13.16		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			3,701.58000	3.70158	3,697,200	13.14		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			3,475.26000	3.47526	3,464,580	13.14		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			3,742.57000	3.74257	3,738,210	13.15		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	36,786
R2048 On 07/02/2019 Bond Future			10.19920	90.56077	10.20002	90.55408		12.58		14,580,283.97	161	106,522
R2048 On 02/05/2019 Bond Future			10.25846	87.71009	10.25929	87.70339		13.26		0.00	0	0
R2048 On 01/08/2019 Bond Future			10.31825	89.42692	10.31908	89.42029		12.74		0.00	0	0
Total R2048 Future										14,580,283.97	161	106,522
R2048 On 07/02/2019 Bond Future	9.06	Call			9.63000	0.00963	8,970	11.07		0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			10,275.27000	10.27527	10,267,920	11.07		0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			10.30000	0.01030	9,610	11.07		0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			10,176.82000	10.17682	10,169,440	11.07		0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			8.99000	0.00899	8,370	11.07		0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			10,373.92000	10.37392	10,366,610	11.07		0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			1,576.99000	1.57699	1,570,170	12.77		0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			4,567.24000	4.56724	4,553,720	12.77		0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			1,608.21000	1.60821	1,601,370	12.79		0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			4,512.78000	4.51278	4,499,240	12.79		0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			1,546.11000	1.54611	1,539,320	12.76		0.00	0	0

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	02/05/2019	Bond Future	9.89	Put			4,622.19000	4.62219	4,608,700	12.76	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			3,774.24000	3.77424	3,769,890	12.86	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			3,527.89000	3.52789	3,516,910	12.86	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			3,816.71000	3.81671	3,812,390	12.87	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			3,490.95000	3.49095	3,480,000	12.87	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			3,731.98000	3.73198	3,727,620	12.84	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			3,565.16000	3.56516	3,554,170	12.84	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												14,580,283.97	161	106,522
R207	On	07/02/2019	Bond Future			5.91477	101.73590	5.96912	101.68730		0.31	0.00	0	15,739
R207	On	02/05/2019	Bond Future			5.32881	103.51777	5.40145	103.46848		0.35	0.00	0	0
R207	On	01/08/2019	Bond Future			3.81030	101.90170	3.92301	101.85159		0.20	0.00	0	0
Total R207 Future												0.00	0	15,739
R207	On	07/02/2019	Bond Future	6.52	Call			491.10000	0.49110	539,390	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			0.55000	0.00055	0,240	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			499.90000	0.49990	548,230	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			0.48000	0.00048	0,210	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			482.31000	0.48231	530,560	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			0.63000	0.00063	0,280	0.51	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			1,479.19000	1.47919	1,528,480	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			1,485.81000	1.48581	1,535,100	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			1,492.42000	1.49242	1,541,710	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			1,495.93000	1.49593	1,546,040	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			1,500.24000	1.50024	1,550,350	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			1,491.61000	1.49161	1,541,720	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.27	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	15,739
R208	On	07/02/2019	Bond Future			7.19663	101.62468	7.23408	101.55233		1.13	32,519,897.60	320	17,335
R208	On	02/05/2019	Bond Future			7.13315	100.00351	7.17536	99.93008		1.45	0.00	0	0
R208	On	01/08/2019	Bond Future			7.00266	101.96101	7.05150	101.88627		1.34	0.00	0	0
Total R208 Future												32,519,897.60	320	17,335
R208	On	07/02/2019	Bond Future	7.07	Call			64.13000	0.06413	82,120	1.12	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			381.59000	0.38159	327,230	1.12	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			68.92000	0.06892	87,910	1.12	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2019	Bond Future	7.08	Put		367.00000	0.36700	313,640	1.12	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call		59.48000	0.05948	76,480	1.12	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put		396.33000	0.39633	340,980	1.12	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put		67.86000	0.06786	59,150	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call		1,538.60000	1.53860	1,603,460	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put		66.73000	0.06673	58,160	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call		1,554.54000	1.55454	1,619,540	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put		65.62000	0.06562	57,190	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call		1,522.67000	1.52267	1,587,390	1.97	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call		1,767.02000	1.76702	1,832,280	1.81	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put		90.61000	0.09061	81,130	1.81	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call		1,780.09000	1.78009	1,845,520	1.81	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put		88.73000	0.08873	79,420	1.81	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call		1,753.97000	1.75397	1,819,080	1.81	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put		92.51000	0.09251	82,880	1.81	0.00	0	0
Total R208 Option											0.00	0	0
Total For R208											32,519,897.60	320	17,335
R209	On	07/02/2019	Bond Future			9.99164	71.90434	9.98731	71.93134	12.12	6,327,581.92	88	119,368
R209	On	02/05/2019	Bond Future			10.05074	70.01462	10.04627	70.04220	12.78	0.00	0	0
R209	On	01/08/2019	Bond Future			10.10908	71.38519	10.10446	71.41340	12.37	0.00	0	0
Total R209 Future											6,327,581.92	88	119,368
R209	On	07/02/2019	Bond Future	9.04	Put		6,329.67000	6.32967	6,354,280	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call		31.81000	0.03181	29,420	10.92	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Call		2,147.20000	2.14720	2,118,060	12.43	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put		839.14000	0.83914	837,000	12.43	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put		3,223.91000	3.22391	3,237,740	11.39	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put		6,958.05000	6.95805	6,983,460	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call		349.43000	0.34943	336,260	11.39	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call		20.27000	0.02027	18,600	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put		6,887.58000	6.88758	6,912,910	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call		21.47000	0.02147	19,730	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put		6,817.26000	6.81726	6,842,520	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call		19.12000	0.01912	17,530	10.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call		1,212.60000	1.21260	1,195,930	12.34	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put		3,528.66000	3.52866	3,539,570	12.34	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put		2,528.73000	2.52873	2,535,470	12.71	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call		1,930.75000	1.93075	1,909,910	12.71	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call		1,236.16000	1.23616	1,219,320	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put		3,487.49000	3.48749	3,498,230	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call		1,259.98000	1.25998	1,242,980	12.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2019	Bond Future	9.70	Put			3,446.67000	3.44667	3,457,250	12.37	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Call			3,930.37000	3.93037	3,903,830	13.64	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			1,211.25000	1.21125	1,212,290	13.64	0.00	0	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			5,080.34000	5.08034	5,097,040	11.77	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			579.41000	0.57941	568,530	11.77	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			4,840.84000	4.84084	4,813,120	14.12	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			916.57000	0.91657	916,430	14.12	0.00	0	760
R209	On	01/08/2019	Bond Future	10.15	Call			2,990.11000	2.99011	2,968,890	12.57	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			2,712.75000	2.71275	2,719,740	12.57	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			3,023.44000	3.02344	3,002,120	12.59	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			2,685.40000	2.68540	2,692,290	12.59	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,056.71000	3.05671	3,035,300	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			2,658.06000	2.65806	2,664,860	12.60	0.00	0	0
Total R209 Option												0.00	0	25,840
Total For R209												6,327,581.92	88	145,208
R210	On	07/02/2019	Bond Future			185.79548	185.79548	186.09034	186.09034			0.00	0	2,458
R210	On	02/05/2019	Bond Future			186.53538	186.53538	186.83564	186.83564			0.00	0	0
R210	On	01/08/2019	Bond Future			190.22986	190.22986	190.53638	190.53638			0.00	0	0
Total R210 Future												0.00	0	2,458
Total For R210												0.00	0	2,458
R212	On	07/02/2019	Bond Future			155.75140	155.75140	155.74762	155.74762			0.00	0	4,976
R212	On	02/05/2019	Bond Future			158.51422	158.51422	158.51064	158.51064			0.00	0	0
R212	On	01/08/2019	Bond Future			161.58250	161.58250	161.57907	161.57907			0.00	0	0
Total R212 Future												0.00	0	4,976
Total For R212												0.00	0	4,976
R213	On	07/02/2019	Bond Future			9.80746	83.59323	9.79812	83.64947		9.86	0.00	0	32,479
R213	On	02/05/2019	Bond Future			9.87059	81.50789	9.86093	81.56524		10.38	0.00	0	0
R213	On	01/08/2019	Bond Future			9.93369	83.10324	9.92366	83.16188		10.04	0.00	0	0
Total R213 Future												0.00	0	32,479
R213	On	07/02/2019	Bond Future	8.69	Call			11.79000	0.01179	10,410	8.98	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			7,080.20000	7.08020	7,135,060	8.98	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			12.53000	0.01253	11,070	8.98	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			7,013.49000	7.01349	7,068,270	8.98	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			11.10000	0.01110	9,780	8.98	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			7,147.03000	7.14703	7,201,950	8.98	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,137.91000	1.13791	1,111,640	10.10	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			3,382.67000	3.38267	3,413,750	10.10	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,160.28000	1.16028	1,133,710	10.11	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			3,343.42000	3.34342	3,374,200	10.11	0.00	0	0

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	02/05/2019	Bond Future	9.48	Call			1,115.62000	1.11562	1,089,650	10.08	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			3,422.07000	3.42207	3,453,450	10.08	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			2,843.47000	2.84347	2,806,270	10.03	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			2,456.66000	2.45666	2,478,100	10.03	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			2,876.20000	2.87620	2,838,790	10.04	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			2,431.30000	2.43130	2,452,530	10.04	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			2,811.18000	2.81118	2,774,180	10.02	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			2,482.52000	2.48252	2,504,160	10.02	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	32,479
R214	On	07/02/2019	Bond Future			10.17357	70.89850	10.17438	70.89330		12.93	0.00	0	31,403
R214	On	02/05/2019	Bond Future			10.23199	68.84431	10.23280	68.83915		13.65	0.00	0	0
R214	On	01/08/2019	Bond Future			10.29082	70.19187	10.29164	70.18671		13.16	0.00	0	0
Total R214 Future												0.00	0	31,403
R214	On	07/02/2019	Bond Future	9.04	Call			11.32000	0.01132	10,600	11.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			7,978.80000	7.97880	7,972,880	11.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			12.05000	0.01205	11,290	11.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			7,902.93000	7.90293	7,896,970	11.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			10.63000	0.01063	9,950	11.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			8,054.83000	8.05483	8,048,950	11.55	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,253.11000	1.25311	1,247,560	13.06	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			3,694.25000	3.69425	3,683,540	13.06	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,277.60000	1.27760	1,272,030	13.08	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			3,651.43000	3.65143	3,640,700	13.08	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,229.05000	1.22905	1,223,530	13.04	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			3,737.61000	3.73761	3,726,930	13.04	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,077.05000	3.07705	3,073,440	13.27	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			2,836.04000	2.83604	2,827,270	13.27	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,110.83000	3.11083	3,107,240	13.28	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			2,807.22000	2.80722	2,798,470	13.28	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,043.20000	3.04320	3,039,580	13.25	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			2,864.88000	2.86488	2,856,100	13.25	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	31,403
Total for Bond												86,364,403.39	911	963,323
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
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
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/02/2019 GOVI			619.00500	619.00500	618.90400	618.90400				0.00	0	451
GOVI On 02/05/2019 GOVI			629.84700	629.84700	629.74400	629.74400				0.00	0	0
GOVI On 01/08/2019 GOVI			642.17300	642.17300	642.07000	642.07000				0.00	0	0
Total GOVI Future										0.00	0	451
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			476,160.00000	47.61600	475,150,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			476,260.00000	47.62600	475,250,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			476,060.00000	47.60600	475,050,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			181,260.00000	18.12600	180,230,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			181,360.00000	18.13600	180,330,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			181,160.00000	18.11600	180,130,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			33,900.00000	3.39000	34,930,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 01/08/2019 GOVI	638.69	Call			33,800.00000	3.38000	34,830,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			34,000.00000	3.40000	35,030,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	451
Total for GOVI									0.00	0	451
AL37 On 07/02/2019 Index Future			606.43100	606.43100	605.62700	605.62700			0.00	0	0
AL37 On 02/05/2019 Index Future			617.05200	617.05200	616.23600	616.23600			0.00	0	0
AL37 On 01/08/2019 Index Future			629.12800	629.12800	628.29700	628.29700			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/02/2019 Index Future			694.12100	694.12100	693.64200	693.64200			0.00	0	0
AL7T On 02/05/2019 Index Future			706.27900	706.27900	705.79200	705.79200			0.00	0	0
AL7T On 01/08/2019 Index Future			720.10100	720.10100	719.60600	719.60600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 07/02/2019 Index Future			625.77200	625.77200	625.65600	625.65600			0.00	0	908
ALBI On 02/05/2019 Index Future			636.73200	636.73200	636.61600	636.61600			0.00	0	0
ALBI On 01/08/2019 Index Future			649.19400	649.19400	649.07500	649.07500			0.00	0	0
Total ALBI Future									0.00	0	908
Total For ALBI									0.00	0	908
IGOV On 07/02/2019 Index Future			253.41100	253.41100	253.52100	253.52100			0.00	0	518
IGOV On 02/05/2019 Index Future			257.90600	257.90600	258.01900	258.01900			0.00	0	215
IGOV On 01/08/2019 Index Future			263.01400	263.01400	263.12900	263.12900			0.00	0	0
Total IGOV Future									0.00	0	733
Total For IGOV									0.00	0	733
Total for Index									0.00	0	1,641
JIBAR f On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	20,000
JIBAR f On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future									0.00	0	20,000
Total For JIBAR FUTURE									0.00	0	20,000
Total for Jibar									0.00	0	20,000
5Y STN On 21/12/2021 Interest Rate Swap			97.59000	97.59000	97.62000	97.62000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Derivatives :									86,364,403.39	911	985,466	
AA05 On 22/03/2019 Spot Bond			7.84000	102.58576	7.84000	102.56416				0.00	0	0
Total AA05 SPOT									0.00	0	0	
Total For AA05									0.00	0	0	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.75503				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			9.05000	102.57363	9.05000	102.54869				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	101.96500	10.00000	101.93800				0.00	0	0
Total AB01/R186 SPOT									0.00	0	0	
Total For AB01/R186									0.00	0	0	
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT									0.00	0	0	
Total For AB014U									0.00	0	0	
AB015L On 19/11/2019 Spot Bond			10.84000	100.87402	10.84000	100.84460				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	103.28213	11.37000	103.25058				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	103.44979	11.81000	103.41700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	26.44400	100.00000	26.38483				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	25.44351	100.00000	25.38751				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
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	300,000,000,000
Total AB033U SPOT										0.00	0	300,000,000,000
Total For AB033U										0.00	0	300,000,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.92500	4.92500	4.92500	271.00123			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.90915			0.00	100,000,000	250,000,000
Total ABFN08 SPOT									0.00	100,000,000	250,000,000
Total For ABFN08									0.00	100,000,000	250,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.10284			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	101.22091			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.68618			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.47690			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.79829			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.59193			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.15361			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN17 On 17/05/2019 Spot Bond					0.00000	100.71733			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.63641			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN21 On 30/05/2020 Spot Bond					0.00000	100.82690				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.67635				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.93481				0.00	13,200,000	804,400,000
Total ABFN22 SPOT										0.00	13,200,000	804,400,000
Total For ABFN22										0.00	13,200,000	804,400,000
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.97006				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN23 On 17/10/2020 Spot Bond					0.00000	101.63459				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN24 On 17/10/2024 Spot Bond					0.00000	101.47402				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.52448				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.43429				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN27 On 29/08/2023 Spot Bond					0.00000	100.44713				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.45474				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.46491				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.72216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.74446				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.74886				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	102.15068				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	100.88444				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	98.07889				0.00	0	4,000,000,000
Total ABK12 SPOT										0.00	0	4,000,000,000
Total For ABK12										0.00	0	4,000,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	100.34544				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.98047				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	96.07713				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.68593				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.45000	6.45000	6.45000	141.49930				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	38.81198	100.00000	38.71987				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			7.63000	7.63000	7.63000	121.72375				0.00	0	0

Contract 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 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	15.74797	100.00000	15.71058				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.27000	9.27000	9.27000	114.98298				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	9.85556	100.00000	9.83206				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	93.00250				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.18500	195.23782	4.18500	195.18666				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			4.12000	4.12000	4.12000	125.14626				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.95500	3.95500	3.95500	173.32200				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			3.85000	3.85000	3.85000	213.63233				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			10.00000	10.00000	10.00000	94.74705				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			10.55500	10.55500	10.55500	99.62373				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			8.42500	8.42500	8.42500	98.03395				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			11.10000	11.10000	11.10000	96.78655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	101.18277				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.45000	103.83040	8.45000	103.80679				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.64000	102.99949	7.64000	102.97816				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	100.95648	9.20000	100.93140				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			9.13000	102.48275	9.13000	102.45748				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.05500	103.10936	8.05500	103.08687				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			9.28000	102.56238	9.28000	102.53668				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			9.84000	103.80238	9.84000	103.77484				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.15000	103.89237	10.15000	103.86395				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.85000	102.21659	9.85000	102.18944				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.47000	100.03655	8.47000	100.01376				0.00	0	20,000,000
Total ABS6 SPOT										0.00	0	20,000,000
Total For ABS6										0.00	0	20,000,000
ABS7 On 11/09/2026 Spot Bond			10.21000	94.96751	10.21000	94.94139				0.00	0	3,653,200,000

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 ABS7 SPOT										0.00	0	3,653,200,000
Total For ABS7										0.00	0	3,653,200,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.15826	100.00000	11.13329				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.90500	3.90500	3.90500	283.23483				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.39000	153.87250	3.39000	153.83561				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	102.37500	10.00000	102.34800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.19309				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	88.27880				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			7.79000	7.79000	7.79000	102.06318				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	232.91530				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	232.95509				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	99.95164				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	102.37500	10.00000	102.34800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond					0.00000	99.95150				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			8.35000	8.35000	8.35000	100.65094				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	99.95186				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	99.95453				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	100.41552				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	99.95191				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.62701				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	99.95044				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	99.95038				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	99.95038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	99.94949				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	99.94949				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	157.76676				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	159.73725				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	95.49394				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	99.95556				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	99.95215				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.89399				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.31945				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	99.95234				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	99.95316				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	100.26201				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	100.54905				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.61653				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.62017				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.53526				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	102.43464				0.00	1,000,000,000	3,000,000,000
Total AGT01 SPOT										0.00	1,000,000,000	3,000,000,000
Total For AGT01										0.00	1,000,000,000	3,000,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.45009				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.08284				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.23614				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.66857				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.42535				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.83990				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.75705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	102.43540				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	102.18748				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.61208				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.63041				0.00	100,000,000	50,000,000
Total AHF5A2 SPOT										0.00	100,000,000	50,000,000
Total For AHF5A2										0.00	100,000,000	50,000,000
AHF5A: On 21/08/2023 Spot Bond			9.86200	109.42503	9.86200	100.85684				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.65226				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.68136				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	100.88452				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
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,608,667,837

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIG2U SPOT										0.00	0	20,608,667,837
Total For AIG2U										0.00	0	20,608,667,837
AIR01 On 15/03/2019 Spot Bond			7.60000	102.45535	7.60000	102.43439				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.90000	107.76093	9.90000	107.73233				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.79000	98.26237	9.79000	98.23643				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.31000	92.24474	11.31000	92.21671				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.26500	174.22531	4.26500	174.17925				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	102.70993				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.45521				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.55244				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	101.15227				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	99.78403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	101.33574				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.37025				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	500,000,000
Total AS224U SPOT										0.00	0	500,000,000
Total For AS224U										0.00	0	500,000,000
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	1,300,000,000
Total AS266U SPOT										0.00	0	1,300,000,000
Total For AS266U										0.00	0	1,300,000,000
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	1,000,000,000
Total AS294U SPOT										0.00	0	1,000,000,000
Total For AS294U										0.00	0	1,000,000,000
ASN01 On 20/03/2019 Spot Bond					0.00000	99.95460				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.10000	231.55118	4.10000	231.49098				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	100.19630				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	100.85741				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			4.11500	207.29755	4.11500	207.24361				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.43930				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	101.25199				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.20591				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.98241				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	99.94541				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	99.95373				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.20997				0.00	44,000,000	43,400,000
Total ASN083 SPOT										0.00	44,000,000	43,400,000
Total For ASN083										0.00	44,000,000	43,400,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.41839				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	101.23580				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.40875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	100.87932				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	83.48823				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.38235				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	100.27682				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	100.00000				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	99.93844				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond					0.00000	99.95367				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond					0.00000	100.55883				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	100.55531				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	100.54994				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond					0.00000	100.37834				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond					0.00000	100.37532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond					0.00000	99.93899				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	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond					0.00000	99.54000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			4.12000	150.62733	4.12000	150.58827				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 31/12/2018 Spot Bond					0.00000	99.54000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2020 Spot Bond					0.00000	101.49260				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond					0.00000	79.10348				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond					0.00000	101.05529				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	101.05529				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			4.16500	150.42999	4.16500	150.39080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	114.05278				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	100.39047				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			4.85500	161.34725	4.85500	161.30206				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	101.00188				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	100.70307				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16(On 20/06/2021 Spot Bond					0.00000	100.92051				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17(On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 02/12/2019 Spot Bond					0.00000	100.36631				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177 On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN179 On 20/06/2022 Spot Bond					0.00000	99.94674				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN185 On 12/06/2020 Spot Bond					0.00000	100.02702				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN192 On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN193 On 30/06/2022 Spot Bond					0.00000	101.98050				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			4.45500	101.76672	4.45500	101.73943				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	99.95495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN200: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN201: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN202: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN203: On 20/06/2022 Spot Bond					0.00000	99.95451				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN204: On 20/06/2022 Spot Bond					0.00000	99.95144				0.00	0	13,200,000
Total ASN204 SPOT										0.00	0	13,200,000
Total For ASN204										0.00	0	13,200,000
ASN205: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN208: On 24/08/2021 Spot Bond					0.00000	100.64485				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN209: On 24/08/2025 Spot Bond					0.00000	100.70058				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN210: On 28/08/2020 Spot Bond					0.00000	100.48287				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN211: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN212: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN213 On 29/08/2022 Spot Bond					0.00000	100.47955				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN216 On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN217 On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN218 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN219 On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN220 On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN223 On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN225 On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN228 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN229 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN230 On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN231: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.48449				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN232: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN234: On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN235: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN236: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN237: On 27/12/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN239: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN240: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN241: On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN242: On 07/03/2019 Spot Bond					0.00000	100.25927				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN243: On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN244: On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN245 On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN246 On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN247 On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN250 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN251 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN252 On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN253 On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN254 On 29/05/2021 Spot Bond					0.00000	100.45472				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN255 On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN256 On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN257 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN261 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	99.94684				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN26: On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN27: On 25/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	99.95468				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN27: On 04/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	100.86577				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	100.79799				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	100.68659				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	100.65080				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN28: On 05/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	100.11978				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN28: On 14/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0
ASN28: On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN289 SPOT										0.00	0	0
Total For ASN289										0.00	0	0
ASN29(On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN290 SPOT										0.00	0	0
Total For ASN290										0.00	0	0
ASN29 On 26/09/2023 Spot Bond					0.00000	99.78589				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN29(On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN293 SPOT										0.00	0	0
Total For ASN293										0.00	0	0
ASN29(On 09/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN295 SPOT										0.00	0	0
Total For ASN295										0.00	0	0
ASN29(On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN297 SPOT										0.00	0	0
Total For ASN297										0.00	0	0
ASN29(On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN298 SPOT										0.00	0	0
Total For ASN298										0.00	0	0
ASN29(On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN299 SPOT										0.00	0	0
Total For ASN299										0.00	0	0
ASN30(On 20/12/2023 Spot Bond					0.00000	99.95248				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN30 On 15/11/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN301 SPOT										0.00	0	0
Total For ASN301										0.00	0	0
ASN75(On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.85544				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			8.75000	101.79194	8.75000	101.76799				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.70000	103.84253	8.70000	103.81811				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	102.16807	9.30000	102.14243				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.42990				0.00	533,600,000	173,400,000
Total BAW22 SPOT										0.00	533,600,000	173,400,000
Total For BAW22										0.00	533,600,000	173,400,000
BAW24 On 30/09/2019 Spot Bond					0.00000	102.78062				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.76257				0.00	100,000,000	50,000,000
Total BAW25 SPOT										0.00	100,000,000	50,000,000
Total For BAW25										0.00	100,000,000	50,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.62920				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.61271				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.30659				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	102.40637				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond					0.00000	102.56920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	102.87824				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond					0.00000	103.14194				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2022 Spot Bond					0.00000	106.03872				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	104.11723				0.00	100,000,000	50,000,000
Total BAYA58 SPOT										0.00	100,000,000	50,000,000
Total For BAYA58										0.00	100,000,000	50,000,000
BAYA58 On 30/06/2022 Spot Bond			12.33000	108.42655	12.33000	108.39130				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.05000	12.05000	12.05000	106.22757				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	102.58732				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	102.43818				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	103.77140				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	102.45946				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	102.35304				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	102.43829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			12.33000	12.33000	12.33000	98.57578				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.29996				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.29996				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	102.29996				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	103.09783				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	107.94905				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	103.20427				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	102.77886				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	102.83116				0.00	0	500,000,000
Total BAYB13 SPOT										0.00	0	500,000,000
Total For BAYB13										0.00	0	500,000,000
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.83116				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	102.83116				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD11 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 BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I 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
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC124 On 30/05/2019 Spot Bond					0.00000	100.37883				0.00	0	0
Total BC124 SPOT										0.00	0	0
Total For BC124										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.56404				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.85774				0.00	2,192,000,000	1,096,000,000
Total BCJ14 SPOT										0.00	2,192,000,000	1,096,000,000
Total For BCJ14										0.00	2,192,000,000	1,096,000,000
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.87869				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.18699				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	99.87177				0.00	100,000,000	50,000,000
Total BCJ17 SPOT										0.00	100,000,000	50,000,000
Total For BCJ17										0.00	100,000,000	50,000,000
BD020£ On 28/04/2028 Spot Bond			9.17000	9.17000	9.17000	193.99492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			9.17000	9.17000	9.17000	194.67146				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.55500	9.55500	9.55500	92.60664				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.37032	100.00000	9.34946				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.06837				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.94029				0.00	0	1,120,000,000
Total BGL01 SPOT										0.00	0	1,120,000,000
Total For BGL01										0.00	0	1,120,000,000
BGL02 On 19/11/2019 Spot Bond			8.45000	102.94561	8.45000	102.92208				0.00	0	1,068,540,000
Total BGL02 SPOT										0.00	0	1,068,540,000
Total For BGL02										0.00	0	1,068,540,000
BGL03 On 05/02/2020 Spot Bond					0.00000	103.24895				0.00	480,000,000	240,000,000
Total BGL03 SPOT										0.00	480,000,000	240,000,000
Total For BGL03										0.00	480,000,000	240,000,000
BGL04 On 05/02/2020 Spot Bond			8.19000	105.66460	8.19000	105.64155				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			10.55000	104.53595	10.55000	104.50626				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.76202				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			11.26000	105.08092	11.26000	105.04913				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.44215				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.25000	104.34087	10.25000	104.31206				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	101.26107				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			11.03000	104.34077	11.03000	104.30983				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.79618				0.00	225,200,000	122,600,000
Total BGL12 SPOT										0.00	225,200,000	122,600,000
Total For BGL12										0.00	225,200,000	122,600,000
BGL13 On 20/08/2021 Spot Bond			9.68000	108.57772	9.68000	108.54984				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.49961				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	102.81412				0.00	52,000,000	26,000,000
Total BGL15 SPOT										0.00	52,000,000	26,000,000
Total For BGL15										0.00	52,000,000	26,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.66844				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	103.92630				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	104.37590				0.00	0	880,000,000
Total BGL18 SPOT										0.00	0	880,000,000
Total For BGL18										0.00	0	880,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	102.95665				0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL19 SPOT										0.00	0	3,000,000,000
Total For BGL19										0.00	0	3,000,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	103.35952				0.00	180,000,000	90,000,000
Total BGT01 SPOT										0.00	180,000,000	90,000,000
Total For BGT01										0.00	180,000,000	90,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	102.00065				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.47000	104.35169	8.47000	104.32804			17,113,635,000,000.00	2,020,500,000	2,873,500,000	
Total BID06 SPOT									17,113,635,000,000.00	2,020,500,000	2,873,500,000	
Total For BID06									17,113,635,000,000.00	2,020,500,000	2,873,500,000	
BID07 On 30/06/2020 Spot Bond					0.00000	102.08366				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.88463				0.00	325,200,000	81,300,000
Total BID08 SPOT										0.00	325,200,000	81,300,000
Total For BID08										0.00	325,200,000	81,300,000
BID09 On 15/11/2021 Spot Bond					0.00000	100.73376				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.74891				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			9.43000	107.19573	9.43000	101.51467				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.28014				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BPPF0:On 22/03/2020 Spot Bond					0.00000	99.86377				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0:On 15/09/2020 Spot Bond					0.00000	100.32115				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0:On 22/03/2019 Spot Bond					0.00000	99.88850				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond					0.00000	99.86938				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/01/2019 Spot Bond					0.00000	101.15329				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF09 On 23/07/2019 Spot Bond					0.00000	101.21449				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF10 On 23/07/2021 Spot Bond					0.00000	101.26923				0.00	100,000,000	50,000,000
Total BPPF11 SPOT										0.00	100,000,000	50,000,000
Total For BPPF11										0.00	100,000,000	50,000,000
BPPF11 On 09/10/2019 Spot Bond					0.00000	101.51642				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF12 On 09/10/2023 Spot Bond					0.00000	101.62704				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.78286				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.78505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.26913				0.00	100,000,000	50,000,000
Total BWZJ19 SPOT										0.00	100,000,000	50,000,000
Total For BWZJ19										0.00	100,000,000	50,000,000
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.90851				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
CBL13 On 01/02/2019 Spot Bond					0.00000	101.67674				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			8.99000	104.64098	8.99000	104.61548				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.39567				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.22000	104.70307	9.22000	104.67742				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	102.46622				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			9.35000	99.91420	9.35000	99.88897				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.20388				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.34996				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.65000	104.33738	9.65000	104.31022				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.74695				0.00	580,000,000	290,000,000
Total CBL27 SPOT										0.00	580,000,000	290,000,000
Total For CBL27										0.00	580,000,000	290,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	100.61810				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			10.52500	107.06345	10.52500	107.03345				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			10.40000	105.19847	10.40000	105.16917				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.76000	104.67627	10.76000	104.64596				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.70000	10.70000	10.70000	102.52196				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	102.37510	10.00000	102.34840				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	103.74223				0.00	0	1,000,000,000
Total CGR21 SPOT										0.00	0	1,000,000,000
Total For CGR21										0.00	0	1,000,000,000
CGR23 On 08/02/2019 Spot Bond					0.00000	101.19543				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.27855				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	100.26678				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.16182				0.00	100,000,000	50,000,000
Total CGR27 SPOT										0.00	100,000,000	50,000,000
Total For CGR27										0.00	100,000,000	50,000,000
CGR29 On 08/02/2021 Spot Bond					0.00000	102.36433				0.00	0	1,500,000,000
Total CGR29 SPOT										0.00	0	1,500,000,000
Total For CGR29										0.00	0	1,500,000,000
CGR32 On 21/07/2020 Spot Bond					0.00000	101.70289				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	99.82775				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	100.94691				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.04122				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.73989				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.34671				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.66156				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	148.83626	3.14000	148.72736				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			4.09000	4.09000	4.09000	144.47630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			8.59000	103.05011	8.59000	103.03141				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.90877	9.35000	102.88287				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26(On 26/03/2019 Spot Bond			8.15000	102.60274	8.15000	102.58031				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31(On 14/11/2022 Spot Bond					0.00000	100.89376				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31(On 14/11/2022 Spot Bond			11.28000	95.52781	11.28000	95.49886				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31(On 20/03/2023 Spot Bond			11.80000	96.79384	11.80000	96.76320				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31(On 20/03/2023 Spot Bond					0.00000	99.94683				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31(On 14/11/2022 Spot Bond					0.00000	100.87542				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32(On 20/06/2023 Spot Bond					0.00000	99.94684				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN34(On 20/12/2018 Spot Bond					0.00000	99.95368				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 20/12/2023 Spot Bond					0.00000	99.94299				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond					0.00000	99.95556				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34(On 20/12/2023 Spot Bond					0.00000	99.19978				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36(On 20/03/2019 Spot Bond					0.00000	99.95682				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.46000	102.94603	10.46000	102.91704				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond					0.00000	99.95301				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	101.21124				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.60000	104.60579	12.60000	104.57049				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	101.25657				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	101.36992				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	108.59601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	99.95365				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/03/2021 Spot Bond			9.05000	104.08605	9.05000	104.06061				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	98.67404				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	100.90548	10.98000	100.87570				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.69800	11.00000	102.66763				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	99.94707				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.39000	101.51682	12.39000	101.48312				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	99.94237				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	99.95259				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.44874				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	99.94989				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	99.95245				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	99.94889				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	100.20717				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.84606				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.84147				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	99.95234				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	99.95206				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	101.75649				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	99.94715				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.42548				0.00	0	800,000,000
Total CLN411 SPOT										0.00	0	800,000,000
Total For CLN411										0.00	0	800,000,000
CLN412 On 18/07/2020 Spot Bond					0.00000	102.56175				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN412 SPOT										0.00	0	500,000,000
Total For CLN412										0.00	0	500,000,000
CLN412 On 20/09/2020 Spot Bond					0.00000	101.09780				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	99.94496				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.87233				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	99.83557				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	99.94227				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	53.14059				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	99.94172				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	101.79859				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	101.74815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond					0.00000	99.95636				0.00	100,000,000	50,000,000
Total CLN427 SPOT										0.00	100,000,000	50,000,000
Total For CLN427										0.00	100,000,000	50,000,000
CLN427 On 20/12/2020 Spot Bond					0.00000	99.93080				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	99.94746				0.00	0	600,000,000
Total CLN436 SPOT										0.00	0	600,000,000
Total For CLN436										0.00	0	600,000,000
CLN436 On 20/12/2020 Spot Bond					0.00000	99.94992				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.11396				0.00	0	500,000,000
Total CLN439 SPOT										0.00	0	500,000,000
Total For CLN439										0.00	0	500,000,000
CLN439 On 20/03/2021 Spot Bond					0.00000	132.34026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	99.90313				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond					0.00000	100.69113				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.15000	105.45753	9.15000	105.43147				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			4.39000	149.44792	4.39000	149.40811				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			6.67000	108.67631	6.67000	108.64081				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			6.61000	109.03494	6.61000	108.99950				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond					0.00000	100.60055				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	99.94071				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	100.72369				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	101.39013				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	100.49305				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	102.78857				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN461 SPOT										0.00	0	1,500,000,000
Total For CLN461										0.00	0	1,500,000,000
CLN461 On 16/02/2022 Spot Bond			10.22000	105.91782	10.22000	105.88913				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			10.21000	102.21874	10.21000	102.19063				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	100.09029				0.00	826,000,000	413,000,000
Total CLN465 SPOT										0.00	826,000,000	413,000,000
Total For CLN465										0.00	826,000,000	413,000,000
CLN465 On 27/03/2020 Spot Bond					0.00000	99.79730				0.00	1,028,000,000	514,000,000
Total CLN467 SPOT										0.00	1,028,000,000	514,000,000
Total For CLN467										0.00	1,028,000,000	514,000,000
CLN467 On 28/03/2020 Spot Bond					0.00000	99.76631				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	101.01399				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	100.66514				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	100.78707				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	100.37526				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	99.94688				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	18.13001	100.00000	18.08944				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN480 SPOT									0.00	0	0
Total For CLN480									0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	100.37379			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	100.83948			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	102.32827			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	101.41125			0.00	100,000,000	50,000,000
Total CLN484 SPOT									0.00	100,000,000	50,000,000
Total For CLN484									0.00	100,000,000	50,000,000
CLN484 On 02/12/2021 Spot Bond			9.15000	101.73630	9.15000	101.71129			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	100.53884			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			12.89000	99.80399	12.89000	99.68871			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			9.69000	101.94986	9.69000	101.92364			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	100.18925			0.00	0	0
Total CLN489 SPOT									0.00	0	0
Total For CLN489									0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.01636			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	100.37379			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	102.07640			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	99.94717				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.65000	100.80552	11.65000	101.04734				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	100.46487				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.49000	101.14746	10.49000	101.11889				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.96275				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	103.02054				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.68528				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	101.66168				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	101.74644				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.81113				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	99.94531				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	101.81113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.31329				0.00	1,754,000,000	877,000,000
Total CLN505 SPOT										0.00	1,754,000,000	877,000,000
Total For CLN505										0.00	1,754,000,000	877,000,000
CLN505 On 30/04/2019 Spot Bond					0.00000	101.13955				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	99.94650				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.61816				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	101.71857				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	97.59640				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	100.35036				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond					0.00000	100.70424				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	100.83805				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	100.08124	9.96000	102.55608				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	102.57541	10.01000	101.32355				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	100.59135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.39525	9.60000	101.36595				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	100.03268				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	99.99998				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.52505				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.85314				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	102.54131	9.20000	102.51584				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	101.32080				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	101.31957				0.00	100,000,000	50,000,000
Total CLN526 SPOT										0.00	100,000,000	50,000,000
Total For CLN526										0.00	100,000,000	50,000,000
CLN526 On 21/02/2024 Spot Bond					0.00000	104.43314				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	101.80325				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	103.12821				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.02673				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.03268				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	99.94900				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	99.94981				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.55784				0.00	0	1,000,000,000
Total CLN534 SPOT										0.00	0	1,000,000,000
Total For CLN534										0.00	0	1,000,000,000
CLN534 On 18/07/2025 Spot Bond			10.78000	10.78000	10.78000	102.29321				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	99.29115				0.00	0	1,000,000,000
Total CLN536 SPOT										0.00	0	1,000,000,000
Total For CLN536										0.00	0	1,000,000,000
CLN536 On 25/10/2023 Spot Bond					0.00000	101.32388				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	100.82049				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	99.93649				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	102.72213				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	100.33100				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	100.46052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN542 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond					0.00000	99.94732				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	100.96449				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			10.25000	105.45379	10.25000	102.00929				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			10.30000	100.08901	10.30000	101.14978				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			10.39000	104.70866	10.39000	99.87674				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			4.40000	4.40000	4.40000	100.12310				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	225.67225				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			4.40000	4.40000	4.40000	100.12220				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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.55500	92.63039	9.55500	92.60664				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.17000	9.17000	9.17000	193.99492				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.17000	9.17000	9.17000	194.67146				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	99.95399				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	99.95392				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	99.95179				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.71789				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			8.72500	113.09728	8.72500	113.07075				0.00	0	300,000,000
Total COJ05 SPOT										0.00	0	300,000,000
Total For COJ05										0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			9.26000	105.59677	9.26000	105.57037				0.00	0	100,000,000
Total COJ07 SPOT										0.00	0	100,000,000
Total For COJ07										0.00	0	100,000,000
COJ08 On 22/06/2026 Spot Bond			10.81000	103.16859	10.81000	103.13892				0.00	0	1,000,000,000
Total COJ08 SPOT										0.00	0	1,000,000,000
Total For COJ08										0.00	0	1,000,000,000
COJG0 On 09/06/2024 Spot Bond			10.14000	100.43807	10.14000	100.41079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.53500	97.08119	10.53500	97.05381				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			11.94500	92.48578	11.94500	92.45631				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.90000	86.71842	11.90000	86.69088				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			12.50500	12.50500	12.50500	99.04043				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.00000				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	100.04229				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	11,000,000,000
Total CSA05U SPOT										0.00	0	11,000,000,000
Total For CSA05U										0.00	0	11,000,000,000
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	4,700,000,000
Total CSD05U SPOT										0.00	0	4,700,000,000
Total For CSD05U										0.00	0	4,700,000,000
DENG8 On 11/09/2019 Spot Bond					0.00000	100.16694				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	99.86455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	99.92747				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	99.79606				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	99.75697				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	99.74091				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.16697				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DOL00 On 24/01/2019 Spot Bond					0.00000	102.06580				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	86.59776				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	99.90928				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.62381				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	100.82468				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			10.22000	10.22000	10.22000	101.81111				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.63760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.45000	101.30594	8.45000	101.28291			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			7.54000	105.46624	7.54000	105.44502		22,620,000,000.00	3,000,000	291,500,000	
Total DV22 SPOT								22,620,000,000.00	3,000,000	291,500,000	
Total For DV22								22,620,000,000.00	3,000,000	291,500,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	48.74199	100.00000	48.63469		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			9.46000	104.90356	9.46000	104.87721		8,629,412,000,000.00	912,200,000	1,330,000,000	
Total DV23 SPOT								8,629,412,000,000.00	912,200,000	1,330,000,000	
Total For DV23								8,629,412,000,000.00	912,200,000	1,330,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.86552	100.00000	15.83059		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.86552	100.00000	15.83059		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			9.69000	103.21331	9.69000	103.18677		2,038,776,000,000.00	210,400,000	52,600,000	
Total DV24 SPOT								2,038,776,000,000.00	210,400,000	52,600,000	
Total For DV24								2,038,776,000,000.00	210,400,000	52,600,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.21331	9.69000	103.18677		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.21331	9.69000	103.18677		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			11.55000	94.79924	11.55000	94.77032		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.34817	10.10000	103.32050		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.34817	10.10000	103.32050		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVF19 On 31/05/2019 Spot Bond					0.00000	100.70268		0.00	300,000,000	3,150,000,000	
Total DVF19 SPOT								0.00	300,000,000	3,150,000,000	
Total For DVF19								0.00	300,000,000	3,150,000,000	
DVF20 On 29/11/2019 Spot Bond					0.00000	100.48833		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	100.14238				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	100.63551				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	101.36936				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.46855				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.42083				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22 On 29/08/2022 Spot Bond					0.00000	100.45912				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	101.28209				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.34973				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.99000	113.32951	7.99000	113.30539				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	41.64004	100.00000	41.54839				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			7.80000	104.67448	7.80000	104.65235				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			8.86000	105.01581	8.86000	104.99067				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.00000	102.40844	10.00000	102.38084				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			4.36000	102.53936	4.36000	102.51193				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			4.10500	94.40476	4.10500	94.38031				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	123.15654	2.25000	123.13077				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			4.01500	126.67918	3.99500	126.85252				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.00500	113.05486	4.00500	113.02572				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			4.00500	112.24272	4.00500	112.21397				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			4.02000	102.81511	4.02000	102.78860				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			4.07500	95.88530	4.07500	95.86056				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	123.15654	2.25000	123.13077				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			8.52500	107.11325	8.52500	107.08896				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			8.55000	107.22023	8.55000	107.19543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.07000	97.17311	11.07000	97.14420				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.35000	11.35000	11.35000	93.23661				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			11.52500	11.52500	11.52500	98.62124				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			11.05000	11.05000	11.05000	97.68451				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			10.90000	10.90000	10.90000	103.36327				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			11.61500	11.61500	11.61500	89.97766				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.55808				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	101.45172				0.00	100,000,000	50,000,000
Total ENX01S SPOT										0.00	100,000,000	50,000,000
Total For ENX01S										0.00	100,000,000	50,000,000
ENX02 On 10/09/2022 Spot Bond					0.00000	100.21162				0.00	0	2,000,000,000
Total ENX02 SPOT										0.00	0	2,000,000,000
Total For ENX02										0.00	0	2,000,000,000
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000
Total ENX03U SPOT										0.00	0	100,000,000
Total For ENX03U										0.00	0	100,000,000
EPF007 On 02/09/2020 Spot Bond					0.00000	100.36418				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond					0.00000	100.52304				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.38675			0.00	0	0
Total EPF010 SPOT									0.00	0	0
Total For EPF010									0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.65178			0.00	0	0
Total EPF011 SPOT									0.00	0	0
Total For EPF011									0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.62059			0.00	0	0
Total EPF012 SPOT									0.00	0	0
Total For EPF012									0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.49637			0.00	0	0
Total EPF014 SPOT									0.00	0	0
Total For EPF014									0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.35343			0.00	0	0
Total EPF015 SPOT									0.00	0	0
Total For EPF015									0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.26056			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	100.26499			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			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total EPF018 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For EPF018								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
EPF020 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EPF020 SPOT								0.00	0	0	
Total For EPF020								0.00	0	0	
EPF040 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EPF040 SPOT								0.00	0	0	
Total For EPF040								0.00	0	0	
EPF050 On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EPF050 SPOT								0.00	0	0	
Total For EPF050								0.00	0	0	
EPF070 On 28/09/2019 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 EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPFC37 On 04/03/2019 Spot Bond					0.00000	100.34403				0.00	100,000,000	50,000,000
Total EPFC37 SPOT										0.00	100,000,000	50,000,000
Total For EPFC37										0.00	100,000,000	50,000,000
EPFC39 On 06/09/2019 Spot Bond					0.00000	100.27506				0.00	100,000,000	50,000,000
Total EPFC39 SPOT										0.00	100,000,000	50,000,000
Total For EPFC39										0.00	100,000,000	50,000,000
EPFC41 On 03/04/2019 Spot Bond					0.00000	101.54305				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC41 On 06/11/2019 Spot Bond					0.00000	100.93518				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.13748				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.36723				0.00	0	1,500,000,000
Total EQS10 SPOT										0.00	0	1,500,000,000
Total For EQS10										0.00	0	1,500,000,000
EQS11U 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
ERS3B On 17/08/2019 Spot Bond					0.00000	100.69234				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.69673				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	100.73149			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	100.77365			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	102.37500	10.00000	102.34800			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.44738			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/05/2019 Spot Bond					0.00000	100.82480			0.00	100,000,000	50,000,000
Total ERSA22 SPOT									0.00	100,000,000	50,000,000
Total For ERSA22									0.00	100,000,000	50,000,000
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.97420			0.00	100,000,000	50,000,000
Total ERSA23 SPOT									0.00	100,000,000	50,000,000
Total For ERSA23									0.00	100,000,000	50,000,000
ERSA2:On 17/08/2020 Spot Bond					0.00000	100.66500			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.68850			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			9.55000	105.47358	9.55000	105.44684		323,076,500,000,000.00	33,830,000,000	34,448,000,000	
Total ES23 SPOT								323,076,500,000,000.00	33,830,000,000	34,448,000,000	
Total For ES23								323,076,500,000,000.00	33,830,000,000	34,448,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.97488	10.00000	103.94731		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			10.40000	88.85260	10.40000	88.82786		207,792,000,000,000.00	19,980,000,000	7,664,580,000	
Total ES26 SPOT								207,792,000,000,000.00	19,980,000,000	7,664,580,000	
Total For ES26								207,792,000,000,000.00	19,980,000,000	7,664,580,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.66365	7.85000	101.64216		0.00	0	0	

Contract 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/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.26000	75.19539	11.25500	75.20099			568,630,000,000,000.00	50,500,000,000	54,500,000,000
Total ES33 SPOT									8,630,000,000,000.00	50,500,000,000	54,500,000,000
Total For ES33									8,630,000,000,000.00	50,500,000,000	54,500,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.95101	7.50000	101.93028			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			11.50000	77.08925	11.50000	77.06557			575,000,000,000,000.00	50,000,000,000	54,340,000,000
Total ES42 SPOT									5,000,000,000,000.00	50,000,000,000	54,340,000,000
Total For ES42									5,000,000,000,000.00	50,000,000,000	54,340,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.26574	8.50000	101.24258			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.43606			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.31350			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	99.95370			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	99.95186			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	19.66105	100.00000	19.51349			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	31.95395	100.00000	31.71410			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.59201				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	99.79035				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.27661				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.23462				0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB11 SPOT										0.00	100,000,000	50,000,000
Total For FIFB11										0.00	100,000,000	50,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.83419				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.96128				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.65484				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
FNT002 On 04/01/2019 Spot Bond					0.00000	100.88833				0.00	0	0
Total FNT002 SPOT										0.00	0	0
Total For FNT002										0.00	0	0
FNT003 On 01/02/2019 Spot Bond					0.00000	100.45222				0.00	0	2,827,358,500
Total FNT003 SPOT										0.00	0	2,827,358,500
Total For FNT003										0.00	0	2,827,358,500
FNT004 On 15/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		169,371,860,000,000.00		1,693,718,600	1,693,718,600	
Total FNT004 SPOT								169,371,860,000,000.00		1,693,718,600	1,693,718,600	
Total For FNT004								169,371,860,000,000.00		1,693,718,600	1,693,718,600	
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
FRB05 On 21/12/2018 Spot Bond			7.42000	99.95935	7.42000	99.93905				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	100.57038				0.00	0	500,000,000
Total FRB12 SPOT										0.00	0	500,000,000
Total For FRB12										0.00	0	500,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	99.29933				0.00	0	0

Contract 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	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.25000	10.25000	10.25000	99.89866			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	102.05803			0.00	460,000,000	1,530,000,000
Total FRB15 SPOT									0.00	460,000,000	1,530,000,000
Total For FRB15									0.00	460,000,000	1,530,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	104.19763			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	106.69230			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	106.41894			0.00	139,200,000	69,600,000
Total FRB18 SPOT									0.00	139,200,000	69,600,000
Total For FRB18									0.00	139,200,000	69,600,000
FRB19 On 14/04/2021 Spot Bond			10.95000	104.99054	10.95000	104.95979			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	104.28481			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.30215			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.95576			0.00	192,600,000	96,300,000
Total FRB22 SPOT									0.00	192,600,000	96,300,000
Total For FRB22									0.00	192,600,000	96,300,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.74756			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	101.24377			0.00	0	0

Contract 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	0
Total For FRB24										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			7.76500	99.95747	7.76500	99.93622				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	99.93447				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.54000	98.73947	3.54000	153.16153				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			3.62500	3.62500	3.62500	286.70700				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	126.27342				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.24500	169.38457	4.24500	169.33989				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.31000	4.31000	4.31000	85.28536				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			4.38000	4.38000	4.38000	201.08525				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			4.71500	88.07806	4.71500	88.05372				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			4.77500	88.95507	4.77500	89.55735				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			8.72000	8.72000	8.72000	84.81560				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			10.03000	10.03000	10.03000	56.99418				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			10.09000	10.09000	10.09000	56.18044				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.77000	4.77000	4.77000	120.68316				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	100.77086				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	99.94622				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	88.96012				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	99.95154				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	99.93930				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	99.94721				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	99.95090				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	102.05662				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	102.37500	10.00000	102.34800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond					0.00000	99.94792				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC206 On 20/06/2019 Spot Bond					0.00000	100.09293				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 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
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond					0.00000	104.17333				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	99.94912				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC212 On 07/05/2020 Spot Bond					0.00000	100.99917				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	101.21037				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 04/11/2019 Spot Bond					0.00000	101.05584				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			4.20000	150.27671	4.20000	150.23742				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 20/05/2020 Spot Bond					0.00000	100.67777			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.06000	146.56886	5.06000	146.52720			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	99.92551			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	98.87806			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	101.99057			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	99.20563			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	102.81641			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	103.42973			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	98.68001			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	98.52853			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.20280			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	100.50817			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0

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	103.17049			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.53930			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	99.28509			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.36715			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.97013			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	102.53120			0.00	0	1,000,000,000
Total FRC250 SPOT									0.00	0	1,000,000,000
Total For FRC250									0.00	0	1,000,000,000
FRC25: On 13/02/2022 Spot Bond					0.00000	100.98488			0.00	0	1,000,000,000
Total FRC251 SPOT									0.00	0	1,000,000,000
Total For FRC251									0.00	0	1,000,000,000
FRC25: On 14/03/2022 Spot Bond					0.00000	100.09367			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	102.15437			0.00	100,000,000	50,000,000
Total FRC254 SPOT									0.00	100,000,000	50,000,000
Total For FRC254									0.00	100,000,000	50,000,000
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	103.57938			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	101.89299			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25(On 08/05/2020 Spot Bond					0.00000	101.30252			0.00	100,000,000	50,000,000
Total FRC258 SPOT									0.00	100,000,000	50,000,000
Total For FRC258									0.00	100,000,000	50,000,000
FRC25(On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	105.89825			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	106.56356	3.45500	106.53783			0.00	0	0
Total FRC260 SPOT									0.00	0	0
Total For FRC260									0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	101.63349			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	101.54859			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26(On 15/03/2019 Spot Bond					0.00000	100.00022			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	101.54511			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	99.94180			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC26(On 23/08/2019 Spot Bond					0.00000	100.58018			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC26(On 06/08/2023 Spot Bond					0.00000	104.30425			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	101.25387			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	100.69512			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0

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 30/01/2023 Spot Bond					0.00000	101.21906			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	103.65196			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	101.65337	8.82000	100.26117			0.00	0	0
Total FRC273 SPOT									0.00	0	0
Total For FRC273									0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	101.24993	9.80000	101.22318			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	100.02755			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	100.02788			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.33480			0.00	0	0
Total FRC277 SPOT									0.00	0	0
Total For FRC277									0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	101.81003			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	100.63400			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	99.94895			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	100.51883			0.00	0	0
Total FRC281 SPOT									0.00	0	0
Total For FRC281									0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	102.33340			0.00	0	0
Total FRC282 SPOT									0.00	0	0
Total For FRC282									0.00	0	0

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 26/01/2021 Spot Bond					0.00000	102.51973			0.00	0	0
Total FRC283 SPOT									0.00	0	0
Total For FRC283									0.00	0	0
FRC28 On 11/11/2024 Spot Bond					0.00000	101.96691			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	99.95313			0.00	0	0
Total FRC285 SPOT									0.00	0	0
Total For FRC285									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.84000	4.84000	4.84000	147.46575			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			4.78000	4.78000	4.78000	147.72296			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			4.76000	4.76000	4.76000	147.80882			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									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
FRI33 On 28/02/2033 Spot Bond			4.77000	84.48723	4.77000	84.67106			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			4.68000	98.54166	4.68000	98.51465			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.82678			0.00	500,000,000	500,000,000
Total FRJ19 SPOT									0.00	500,000,000	500,000,000
Total For FRJ19									0.00	500,000,000	500,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.05553			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.52202			0.00	160,000,000	80,000,000
Total FRJ21 SPOT									0.00	160,000,000	80,000,000
Total For FRJ21									0.00	160,000,000	80,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.58756			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	102.05091			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.87676			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.57508			0.00	0	1,820,000,000
Total FRJ27 SPOT									0.00	0	1,820,000,000
Total For FRJ27									0.00	0	1,820,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.56300	3.56300	3.56300	95.63331			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			3.92500	3.92500	3.92500	109.86014			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.26154			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.26154			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			4.06500	107.66842	4.06500	107.64065			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			4.05000	208.84295	4.05000	208.78896			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			4.85500	96.11982	4.85500	96.09303			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			4.08000	4.08000	4.08000	208.07398			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	101.44795			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			4.32000	123.78607	4.32000	123.75334			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	113.48918	3.70500	113.46102			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			4.59500	99.74507	4.59500	99.71795			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			4.20000	205.29754	4.20000	205.24363			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			4.25000	204.13198	4.25000	204.07811			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			3.85000	158.47755	3.85000	111.23358			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.28000	203.43650	4.28000	203.38266			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.42500	88.72564	5.42500	88.69957			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.03500	159.06011	5.03500	159.01479			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.95500	94.76885	4.95500	94.74218			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.55500	165.24387	4.55500	165.19891			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.61500	164.45595	4.61500	164.41094			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS132 On 07/12/2033 Spot Bond			4.79000	192.04387	4.79000	191.99041				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	92.55715				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.88500	95.71205	4.88500	95.68529				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	92.30449				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.66500	98.75273	4.66500	98.72569				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.42500	166.96595	4.42500	166.92111				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.56000	197.08266	4.56000	197.02900				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.55500	165.24387	4.55500	165.19891				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.55500	165.24387	4.55500	165.19891				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.84500	161.47542	4.84500	161.43022				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			4.62000	121.73000	4.62000	121.69683				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.90000	151.59660	3.90000	151.55818				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14 On 31/03/2028 Spot Bond			4.90500	160.70815	4.90500	160.66292			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			4.94500	160.19897	4.94500	160.15371			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			4.59000	121.93385	4.59000	121.90072			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			4.91500	160.58068	4.91500	160.53544			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			4.95500	4.95500	4.95500	160.02670			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	53.08806			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15 On 06/06/2023 Spot Bond					0.00000	62.31366			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	67.86703			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	71.27522			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	42.96383			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	50.96753			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	57.32438			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS165 On 06/06/2025 Spot Bond					0.00000	61.11397			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS166 On 01/08/2021 Spot Bond					0.00000	21.68521			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	33.23247			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	32.28269			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	22.29911			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	175.50579			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	101.49452			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	101.58875			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	50.66294			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	50.66287			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS177 On 19/07/2024 Spot Bond					0.00000	70.62975				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS178 On 02/08/2019 Spot Bond					0.00000	98.38081				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS179 On 15/08/2019 Spot Bond					0.00000	99.04248				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	99.99985				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS181 On 19/09/2019 Spot Bond					0.00000	85.84590				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS182 On 27/09/2025 Spot Bond					0.00000	102.11672				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond					0.00000	91.35787				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS184 On 16/11/2023 Spot Bond					0.00000	91.14795				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS185 On 20/11/2019 Spot Bond					0.00000	94.02034				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.53500	3.53500	3.53500	287.83374				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.42500	3.42500	3.42500	289.21802				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			4.14500	4.14500	4.14500	280.29835				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46 On 31/01/2022 Spot Bond			3.69000	152.52880	3.69000	152.49101			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.19099			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			3.39000	153.87250	3.39000	153.83561			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.03235			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			3.90500	103.61308	3.90500	103.58682			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			3.57000	79.22490	3.57000	109.80147			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			3.78000	3.78000	3.78000	127.55525			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			3.81000	3.81000	3.81000	127.34059			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			4.33500	4.33500	4.33500	277.99923			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			7.11000	102.46395	7.11000	102.44418			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.20000	102.77285	8.20000	102.75016		4,100,000,000,000.00	500,000,000	500,000,000	
Total FRX20 SPOT								4,100,000,000,000.00	500,000,000	500,000,000	
Total For FRX20								4,100,000,000,000.00	500,000,000	500,000,000	
FRX23 On 28/02/2023 Spot Bond			9.15000	9.15000	9.15000	97.52108			0.00	0	510,000,000
Total FRX23 SPOT									0.00	0	510,000,000
Total For FRX23									0.00	0	510,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.69000	104.98420	9.69000	104.95691			0.00	0	17,300,000,000
Total FRX24 SPOT									0.00	0	17,300,000,000
Total For FRX24									0.00	0	17,300,000,000
FRX25 On 26/07/2025 Spot Bond			10.15000	100.88422	10.15000	101.92959			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			10.08000	98.95565	10.08000	98.92893			0.00	0	678,900,000
Total FRX26 SPOT									0.00	0	678,900,000
Total For FRX26									0.00	0	678,900,000
FRX27 On 07/03/2027 Spot Bond			10.12000	103.25281	10.12000	103.22466			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.90000	104.20496	9.90000	105.31084			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.67500	97.77473	10.67500	97.74711			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.77000	94.56580	10.77000	94.53884			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.82500	99.40173	10.82500	100.12620			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.76000	71.03136	11.76000	71.00907			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.63827			0.00	100,000,000	50,000,000
Total FS2A5 SPOT									0.00	100,000,000	50,000,000
Total For FS2A5									0.00	100,000,000	50,000,000
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.64366			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.66255			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2D1 On 20/02/2019 Spot Bond					0.00000	100.74555			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.69255			0.00	100,000,000	50,000,000
Total FS3A5 SPOT									0.00	100,000,000	50,000,000
Total For FS3A5									0.00	100,000,000	50,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.19109			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.57863			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.60580			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.62016			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.63073			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.16167			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	100.47032			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.52623			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.53216			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.57067			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.61802			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.64757			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									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	102.07276			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.10407			0.00	770,000,000	770,000,000
Total GRT08 SPOT									0.00	770,000,000	770,000,000
Total For GRT08									0.00	770,000,000	770,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	101.09375			0.00	700,000,000	450,000,000
Total GRT10 SPOT									0.00	700,000,000	450,000,000
Total For GRT10									0.00	700,000,000	450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT11 On 13/05/2021 Spot Bond					0.00000	100.83233			0.00	0	20,000,000
Total GRT11 SPOT									0.00	0	20,000,000
Total For GRT11									0.00	0	20,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	100.56756			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.49242			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	100.79655			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.55789			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	103.18652			0.00	0	1,000,000,000
Total GRT16 SPOT									0.00	0	1,000,000,000
Total For GRT16									0.00	0	1,000,000,000
GRT17 On 17/10/2023 Spot Bond			9.93000	102.55673	9.93000	102.52942			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.59746			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	100.89843			0.00	100,000,000	50,000,000
Total GRT19 SPOT									0.00	100,000,000	50,000,000
Total For GRT19									0.00	100,000,000	50,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	103.09525			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			10.70000	97.74825	10.70000	98.36598			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.46197			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	101.72901				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.18612				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.28575				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	100.19910				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	99.78113				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.17954				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.18376				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	100.18911				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.64974				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.43719				0.00	100,000,000	50,000,000
Total HC5T2 SPOT										0.00	100,000,000	50,000,000
Total For HC5T2										0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.20717			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.74929			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.64264			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.66310			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	102.01752			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.90585			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	100.00008			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.73801			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF08 On 15/04/2019 Spot Bond					0.00000	101.75724			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.63223			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.91652			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			7.47000	107.13257	7.47000	107.11122			0.00	0	750,000,000
Total HWAY20 SPOT									0.00	0	750,000,000
Total For HWAY20									0.00	0	750,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	37.62609	100.00000	37.54327			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.88500	283.55324	3.88500	283.48118			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.06500	4.06500	4.06500	284.28218			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			3.90000	82.82387	3.90000	97.31405			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			11.06500	90.17000	11.06500	90.14361			0.00	0	1,990,000,000
Total HWAY34 SPOT									0.00	0	1,990,000,000
Total For HWAY34									0.00	0	1,990,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.62092	100.00000	12.59315			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			11.08500	89.72408	11.08500	89.69779			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.62077	100.00000	12.59299			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF08 On 15/07/2019 Spot Bond					0.00000	101.72948			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.21656			0.00	100,000,000	50,000,000
Total HWF09 SPOT									0.00	100,000,000	50,000,000
Total For HWF09									0.00	100,000,000	50,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.17000	132.04117	3.17000	132.01029		30,089,640,000,000.00	9,492,000,000	97,936,700,000	
Total I2025 SPOT								30,089,640,000,000.00	9,492,000,000	97,936,700,000	
Total For I2025								30,089,640,000,000.00	9,492,000,000	97,936,700,000	
I2029 On 31/03/2029 Spot Bond			3.23500	99.20882	3.23500	99.18535		209,947,618,000,000.00	64,898,800,000	59,188,900,000	
Total I2029 SPOT								209,947,618,000,000.00	64,898,800,000	59,188,900,000	
Total For I2029								209,947,618,000,000.00	64,898,800,000	59,188,900,000	
I2033 On 28/02/2033 Spot Bond			3.27000	101.24945	3.27000	101.22534		317,131,140,000,000.00	96,982,000,000	71,385,000,000	
Total I2033 SPOT								317,131,140,000,000.00	96,982,000,000	71,385,000,000	
Total For I2033								317,131,140,000,000.00	96,982,000,000	71,385,000,000	
I2038 On 31/01/2038 Spot Bond			3.30500	120.40834	3.30500	120.37973		0.00	0	177,055,200,000	
Total I2038 SPOT								0.00	0	177,055,200,000	
Total For I2038								0.00	0	177,055,200,000	
I2046 On 31/03/2046 Spot Bond			3.34000	112.94274	3.34000	112.91570		49,332,599,596,000.00	14,770,239,400	129,079,200,000	
Total I2046 SPOT								49,332,599,596,000.00	14,770,239,400	129,079,200,000	
Total For I2046								49,332,599,596,000.00	14,770,239,400	129,079,200,000	
I2050 On 31/12/2050 Spot Bond			3.36000	118.02867	3.37500	117.63822		159,794,880,000,000.00	47,558,000,000	122,609,126,190	
Total I2050 SPOT								159,794,880,000,000.00	47,558,000,000	122,609,126,190	
Total For I2050								159,794,880,000,000.00	47,558,000,000	122,609,126,190	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.52334			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			9.40500	9.40500	9.40500	99.64015			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.97430			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.46145			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.93974			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.57429			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			3.99500	282.20194	3.99500	282.12939			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	100.25094			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.59405			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.59403			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.61939			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL115 On 21/05/2023 Spot Bond					0.00000	100.61073				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	99.95729				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	101.41778				0.00	100,000,000	50,000,000
Total IBL117 SPOT										0.00	100,000,000	50,000,000
Total For IBL117										0.00	100,000,000	50,000,000
IBL118 On 24/07/2020 Spot Bond					0.00000	101.23135				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.72548				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.55600				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.49000	3.49000	3.49000	153.38584				0.00	0	49,800,000
Total IBL36 SPOT										0.00	0	49,800,000
Total For IBL36										0.00	0	49,800,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			7.65000	7.65000	7.65000	99.93717				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.19000	8.19000	8.19000	102.11419				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.81000	105.35154	7.81000	105.32961				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	101.16976				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL59 On 17/02/2019 Spot Bond			7.39000	103.34952	7.39000	103.32884				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.09000	104.07925	10.09000	104.05141				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	101.74941				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.38865				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.14287				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			4.19000	150.32048	4.19000	150.28123				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.44737				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.06828				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			10.14000	100.31735	10.14000	100.28994				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.22000	104.19617	7.22000	104.17573				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL82 On 29/01/2019 Spot Bond					0.00000	101.22594			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	99.86555			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	100.91969			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.61661			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			7.52000	101.69045	7.52000	101.67014			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			8.75000	104.17041	8.75000	104.14576			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	23.61508	100.00000	23.56223			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.56733			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.59120			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.36484			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL95 On 12/09/2021 Spot Bond					0.00000	101.21130				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.34776				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	101.77607				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.78809				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.56000	101.78680	8.56000	101.76337				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	11.91798	100.00000	11.89175				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	101.15274				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			8.60000	100.87583	8.60000	100.85250				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.91770				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.05000	98.45176	10.05000	98.42510				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.81048				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			12.05000	96.35786	12.05000	96.23047				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.83803				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.31913				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			10.50000	101.99780	10.50000	101.96913				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.62579				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.26205				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.81021				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.84903				0.00	2,000,000,000	1,000,000,000
Total IDCG15 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IDCG15										0.00	2,000,000,000	1,000,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.86847				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.67687				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.00015				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.89830	100.00000	5.88517			0.00	0	0
Total IDCP2U SPOT									0.00	0	0
Total For IDCP2U									0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP3U SPOT									0.00	0	0
Total For IDCP3U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.40000	97.15526	9.40000	97.13074			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			7.40000	104.43103	7.40000	104.41019			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN378U SPOT									0.00	0	0
Total For IN378U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			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	102.37500	10.00000	102.34800			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	105.21160			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	99.84852			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.37324			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	101.11434			0.00	0	0
Total ING370 SPOT									0.00	0	0
Total For ING370									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.10404			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.18267			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.59757			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	80.55875			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING394 On 31/01/2020 Spot Bond					0.00000	100.42689				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.21865				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.41603				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.20138				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			11.05000	107.68467	11.05000	107.65320				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	100.29684				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	102.04426				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.34223				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	0.00000				0.00	0	9,700,000,000
Total IPF14 SPOT										0.00	0	9,700,000,000
Total For IPF14										0.00	0	9,700,000,000
IPF15 On 17/12/2020 Spot Bond					0.00000	100.27183				0.00	0	3,900,000,000
Total IPF15 SPOT										0.00	0	3,900,000,000
Total For IPF15										0.00	0	3,900,000,000
IPF16 On 17/12/2021 Spot Bond					0.00000	100.00001				0.00	0	3,600,000,000
Total IPF16 SPOT										0.00	0	3,600,000,000
Total For IPF16										0.00	0	3,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF17 On 22/12/2020 Spot Bond					0.00000	99.86455				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	99.86295				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	99.86135				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.00009				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	100.00011				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.09146				0.00	0	700,000,000
Total IPF22 SPOT										0.00	0	700,000,000
Total For IPF22										0.00	0	700,000,000
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.01990				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.52538				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.92088				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.93120				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IPFC20 On 25/01/2019 Spot Bond					0.00000	101.08614				0.00	0	0
Total IPFC20 SPOT										0.00	0	0
Total For IPFC20										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.05199	2.75000	101.04448				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			6.51500	141.61162	6.51500	141.56570				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	100.42715				0.00	100,000,000	150,000,000
Total IV025 SPOT										0.00	100,000,000	150,000,000
Total For IV025										0.00	100,000,000	150,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	99.32670				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			5.17000	5.17000	5.17000	118.02663				0.00	0	375,000,000
Total IV030 SPOT										0.00	0	375,000,000
Total For IV030										0.00	0	375,000,000
IV030A On 31/01/2025 Spot Bond			5.17000	5.17000	5.17000	118.02663				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.19234				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.56936				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			10.95000	107.21012	10.95000	107.17907				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV035 On 07/04/2022 Spot Bond					0.00000	109.27171				0.00	280,000,000	140,000,000
Total IV035 SPOT										0.00	280,000,000	140,000,000
Total For IV035										0.00	280,000,000	140,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.75638				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	99.82199				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			5.64000	5.64000	5.64000	144.08705				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	105.39221				0.00	0	1,500,000,000
Total IV040 SPOT										0.00	0	1,500,000,000
Total For IV040										0.00	0	1,500,000,000
IV041 On 29/09/2021 Spot Bond			11.30000	104.19716	11.30000	104.16552				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	100.87979				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			11.19000	11.19000	11.19000	104.10425				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.46181				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			4.99000	146.86652	4.99000	146.82504				0.00	0	70,000,000
Total IV045 SPOT										0.00	0	70,000,000
Total For IV045										0.00	0	70,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	101.06484				0.00	0	500,000,000
Total IV046 SPOT										0.00	0	500,000,000
Total For IV046										0.00	0	500,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.21500	156.81030	5.21500	156.76490				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA867 On 13/12/2018 Spot Bond			7.45000	7.45000	7.45000	7.45000				0.00	0	0
Total IVA867 SPOT										0.00	0	0
Total For IVA867										0.00	0	0
IVA871 On 10/01/2019 Spot Bond			7.45000	7.45000	7.45000	99.41157				0.00	0	0
Total IVA871 SPOT										0.00	0	0
Total For IVA871										0.00	0	0
IVA873 On 24/01/2019 Spot Bond			7.55000	7.55000	7.55000	99.11839				0.00	0	0
Total IVA873 SPOT										0.00	0	0
Total For IVA873										0.00	0	0
IVA874 On 28/01/2019 Spot Bond			7.55000	7.55000	7.55000	99.03717				0.00	0	0
Total IVA874 SPOT										0.00	0	0
Total For IVA874										0.00	0	0
IVA876 On 05/02/2019 Spot Bond			7.55000	7.55000	7.55000	98.87513				0.00	0	0
Total IVA876 SPOT										0.00	0	0
Total For IVA876										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA877 On 14/02/2019 Spot Bond			7.65000	7.65000	7.65000	98.67638			0.00	0	0
Total IVA877 SPOT									0.00	0	0
Total For IVA877									0.00	0	0
IVA878 On 21/02/2019 Spot Bond			7.65000	7.65000	7.65000	98.53374			0.00	0	0
Total IVA878 SPOT									0.00	0	0
Total For IVA878									0.00	0	0
IVA880 On 07/03/2019 Spot Bond			7.65000	7.65000	7.65000	98.24968			0.00	0	0
Total IVA880 SPOT									0.00	0	0
Total For IVA880									0.00	0	0
IVA881 On 14/03/2019 Spot Bond			7.65000	7.65000	7.65000	98.10826			0.00	0	0
Total IVA881 SPOT									0.00	0	0
Total For IVA881									0.00	0	0
IVA882 On 20/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	22,000,000,000	22,000,000,000	
Total IVA882 SPOT								10,000,000,000,000.00	22,000,000,000	22,000,000,000	
Total For IVA882								10,000,000,000,000.00	22,000,000,000	22,000,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.83213			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	101.84202			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.88463			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	100.63141			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			7.99000	104.64438	7.99000	104.62210			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	69.95602	100.00000	69.80203			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.82000	104.95136	8.82000	104.92676			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.64505			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	99.96462			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.04347			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.48438			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	101.43978			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	101.59641			0.00	0	200,000,000
Total IVC081 SPOT									0.00	0	200,000,000
Total For IVC081									0.00	0	200,000,000
IVC092 On 24/11/2019 Spot Bond					0.00000	100.57074			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			9.67000	103.23054	9.67000	103.20376			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.99126			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	101.29327			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC103 On 29/06/2021 Spot Bond					0.00000	102.02322				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.20359				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.11700				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	102.00191				0.00	0	1,000,000,000
Total IVC107 SPOT										0.00	0	1,000,000,000
Total For IVC107										0.00	0	1,000,000,000
IVC108 On 29/07/2019 Spot Bond					0.00000	101.30573				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.81300				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			9.32000	101.74858	9.32000	101.72299				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.66400				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.09619				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.81608				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	100.63405				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	101.49060				0.00	100,000,000	50,000,000
Total IVC122 SPOT										0.00	100,000,000	50,000,000
Total For IVC122										0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC126 On 30/04/2019 Spot Bond					0.00000	101.20602			0.00	0	0
Total IVC126 SPOT									0.00	0	0
Total For IVC126									0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	99.80452			0.00	0	0
Total IVC127 SPOT									0.00	0	0
Total For IVC127									0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	99.87094			0.00	100,000,000	50,000,000
Total IVC128 SPOT									0.00	100,000,000	50,000,000
Total For IVC128									0.00	100,000,000	50,000,000
IVC129 On 26/03/2019 Spot Bond					0.00000	99.80947			0.00	100,000,000	50,000,000
Total IVC129 SPOT									0.00	100,000,000	50,000,000
Total For IVC129									0.00	100,000,000	50,000,000
IVC130 On 23/04/2019 Spot Bond					0.00000	101.33899			0.00	0	0
Total IVC130 SPOT									0.00	0	0
Total For IVC130									0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	101.21532			0.00	100,000,000	50,000,000
Total IVC131 SPOT									0.00	100,000,000	50,000,000
Total For IVC131									0.00	100,000,000	50,000,000
IVC132 On 31/05/2019 Spot Bond					0.00000	100.42228			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	100.25957			0.00	0	0
Total IVC133 SPOT									0.00	0	0
Total For IVC133									0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.18426			0.00	0	0
Total IVC134 SPOT									0.00	0	0
Total For IVC134									0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.15029			0.00	100,000,000	50,000,000
Total IVC135 SPOT									0.00	100,000,000	50,000,000
Total For IVC135									0.00	100,000,000	50,000,000
IVC136 On 22/08/2021 Spot Bond					0.00000	100.99236			0.00	100,000,000	50,000,000
Total IVC136 SPOT									0.00	100,000,000	50,000,000
Total For IVC136									0.00	100,000,000	50,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	100.49813			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC138 On 17/09/2019 Spot Bond					0.00000	100.00004			0.00	0	0
Total IVC138 SPOT									0.00	0	0
Total For IVC138									0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.43352			0.00	100,000,000	50,000,000
Total IVC140 SPOT									0.00	100,000,000	50,000,000
Total For IVC140									0.00	100,000,000	50,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	100.36815			0.00	0	1,000,000,000
Total IVC144 SPOT									0.00	0	1,000,000,000
Total For IVC144									0.00	0	1,000,000,000
IVC145 On 06/12/2020 Spot Bond					0.00000	100.28364			0.00	876,000,000	438,000,000
Total IVC145 SPOT									0.00	876,000,000	438,000,000
Total For IVC145									0.00	876,000,000	438,000,000
IVC146 On 03/12/2020 Spot Bond					0.00000	100.35485			0.00	0	0
Total IVC146 SPOT									0.00	0	0
Total For IVC146									0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.29904			0.00	0	0
Total IVC147 SPOT									0.00	0	0
Total For IVC147									0.00	0	0
IVC148 On 13/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	15,000,000,000
Total IVC148 SPOT									0.00	0	15,000,000,000
Total For IVC148									0.00	0	15,000,000,000
IVC149 On 13/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	15,000,000,000
Total IVC149 SPOT									0.00	0	15,000,000,000
Total For IVC149									0.00	0	15,000,000,000
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF51U SPOT									0.00	0	0
Total For IVF51U									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
IVF58U On 01/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF58U SPOT									0.00	0	0
Total For IVF58U									0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF60U SPOT									0.00	0	0
Total For IVF60U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	101.34524			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									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	99.94603			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP002 On 13/06/2019 Spot Bond					0.00000	100.11757				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	100.30384				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	101.98060				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			8.87000	104.85089	8.87000	104.82589				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	100.91123				0.00	100,000,000	50,000,000
Total KAP008 SPOT										0.00	100,000,000	50,000,000
Total For KAP008										0.00	100,000,000	50,000,000
KAP009 On 24/05/2020 Spot Bond					0.00000	100.55598				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	100.48032				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	100.38082				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.67796				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	102.53303				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.68791				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			10.49000	118.89498	10.49000	118.86140				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	100.59443				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.23389				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.56000	101.48791	8.56000	101.46441				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	100.54655	9.62000	100.52045				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.03390	9.71000	103.00736				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	105.79131				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.45546				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.68961				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	103.62178				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.19000	100.32972	10.19000	100.30233				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK22 On 04/09/2020 Spot Bond					0.00000	100.49420				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	100.33661				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.34000	101.73391	10.34000	101.70574				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	99.96448				0.00	0	0
Total LBK25 SPOT										0.00	0	0
Total For LBK25										0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	100.04917				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	99.85577				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			11.45500	95.92546	11.45500	95.89594				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			10.09000	98.99068	10.09000	98.96390				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	99.95626				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	99.95300				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.97281				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	100.28251				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			7.54000	105.62924	7.54000	105.60799			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.06972			0.00	80,000,000	40,000,000
Total LGL05 SPOT									0.00	80,000,000	40,000,000
Total For LGL05									0.00	80,000,000	40,000,000
LGL06 On 04/10/2022 Spot Bond			10.19000	102.12971	10.19000	102.10182			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.79717			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.58800			0.00	2,000,000,000	1,000,000,000
Total LGL08 SPOT									0.00	2,000,000,000	1,000,000,000
Total For LGL08									0.00	2,000,000,000	1,000,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.49562			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	101.73567			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC06U On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC06U SPOT									0.00	0	0
Total For LHC06U									0.00	0	0
LHC07U On 26/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC07U SPOT									0.00	0	0
Total For LHC07U									0.00	0	0
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
LHL19 On 14/11/2019 Spot Bond			12.39000	102.93560	12.39000	102.90142			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	101.23001			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LHL27 On 13/02/2021 Spot Bond					0.00000	101.08824				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.21996				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	102.26735				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.64495				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.23045				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.73036				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	101.09936				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 11/02/2019 Spot Bond					0.00000	98.90354				0.00	0	0
Total MAQ128 SPOT										0.00	0	0
Total For MAQ128										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.83645				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 11/03/2019 Spot Bond					0.00000	98.73267				0.00	0	0
Total MAQ130 SPOT										0.00	0	0
Total For MAQ130										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.14270				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	100.57745				0.00	100,000,000	50,000,000
Total MBF047 SPOT										0.00	100,000,000	50,000,000
Total For MBF047										0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04: On 14/03/2019 Spot Bond					0.00000	100.30355			0.00	50,000,000	50,000,000
Total MBF049 SPOT									0.00	50,000,000	50,000,000
Total For MBF049									0.00	50,000,000	50,000,000
MBF05: On 17/05/2019 Spot Bond					0.00000	100.98438			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05: On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	100.07883			0.00	1,520,000,000	760,000,000
Total MBF053 SPOT									0.00	1,520,000,000	760,000,000
Total For MBF053									0.00	1,520,000,000	760,000,000
MBF05: On 27/03/2020 Spot Bond					0.00000	100.21203			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	100.80772			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	100.58528			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF060 SPOT									0.00	0	0
Total For MBF060									0.00	0	0
MBF06: On 17/08/2021 Spot Bond					0.00000	100.63048			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	100.02377			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	101.53338			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 26/05/2020 Spot Bond					0.00000	100.51072				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	101.04443				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.58003				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.59013				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.43177				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.17860				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.12043				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	99.80928				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	99.80686				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			7.62000	102.00466	7.62000	101.98389				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	101.88251	8.00000	101.86075				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			7.53000	101.99072	7.53000	101.97018				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.55209	8.91000	101.52799			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	103.90830			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	104.06594			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			7.64000	104.29887	7.64000	104.27712			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.07500	106.97391	9.07500	106.94811			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	99.95690			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.19000	8.19000	8.19000	101.43863			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	103.54411			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					0.00000	103.63474			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					0.00000	103.93482			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					0.00000	100.96380			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	99.99996			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2019 Spot Bond					0.00000	99.99044			0.00	821,000,000	410,500,000
Total MMIG01 SPOT									0.00	821,000,000	410,500,000
Total For MMIG01									0.00	821,000,000	410,500,000
MMIG0 On 17/03/2021 Spot Bond			8.90000	8.90000	8.90000	104.85569			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.46016			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			11.95000	11.95000	11.95000	100.96948			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			10.39000	10.39000	10.39000	105.14696			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	102.28089			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	103.56712			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	102.39253			0.00	100,000,000	50,000,000
Total MTN06 SPOT									0.00	100,000,000	50,000,000
Total For MTN06									0.00	100,000,000	50,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.03406			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	102.31848			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	102.14917			0.00	0	100,000,000
Total MTN09 SPOT									0.00	0	100,000,000
Total For MTN09									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
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	103.04219			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.53169			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	99.94691			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.35419			0.00	0	0
Total MTN13 SPOT									0.00	0	0
Total For MTN13									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0
Total For MWA3U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.84507			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.62671			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.61779			0.00	0	0
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6A19 On 20/12/2018 Spot Bond					0.00000	99.95894			0.00	600,000,000	150,000,000
Total N6A19 SPOT									0.00	600,000,000	150,000,000
Total For N6A19									0.00	600,000,000	150,000,000
N6B26 On 20/03/2020 Spot Bond					0.00000	100.18005			0.00	200,000,000	100,000,000
Total N6B26 SPOT									0.00	200,000,000	100,000,000
Total For N6B26									0.00	200,000,000	100,000,000
N6C26 On 21/09/2020 Spot Bond					0.00000	100.26280			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	99.95491			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	99.95203			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	99.94266			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	99.93055			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.64000	96.25585	9.64000	96.23082			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.97000	102.03728	7.97000	106.80175			0.00	0	100,000,000
Total NAM02 SPOT									0.00	0	100,000,000
Total For NAM02									0.00	0	100,000,000
NAM03 On 01/08/2023 Spot Bond			9.99000	104.05884	9.99000	104.03128			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			10.95000	101.73795	10.95000	101.70848			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.46500	101.30737	8.46500	101.28417		10,835,200,000,000.00		1,280,000,000	12,320,000,000
Total NBK11A SPOT								10,835,200,000,000.00		1,280,000,000	12,320,000,000
Total For NBK11A								10,835,200,000,000.00		1,280,000,000	12,320,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			8.04500	105.03172	8.04500	105.00884			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.33109	9.38000	102.30518			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			9.79000	102.17512	9.79000	102.14814			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.37000	106.53893	8.37000	106.51507			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.00000	102.52047	9.00000	102.49595			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			10.08500	100.38143	10.08500	100.35460			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			10.26000	99.98663	10.26000	99.95915			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			7.23500	103.19234	7.23500	103.17220			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			9.15000	101.88955	9.15000	101.86451			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			10.31000	100.75644	10.31000	100.72862			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	102.13637			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			10.71000	103.89915	10.71000	103.86969			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK22/ On 19/11/2022 Spot Bond			10.13000	100.62732	10.13000	100.59985			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			10.22000	103.13374	10.22000	103.10535			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.04246			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			10.30000	104.53481	10.30000	104.50581			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.83537			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			9.69000	9.69000	9.69000	106.79606			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	102.49866			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	14.19057	100.00000	14.15882			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.58172			0.00	39,200,000	19,600,000
Total NBK26B SPOT									0.00	39,200,000	19,600,000
Total For NBK26B									0.00	39,200,000	19,600,000
NBK27/ On 10/05/2026 Spot Bond			10.51000	104.41086	10.51000	104.38132			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			10.04000	103.64940	10.04000	103.62181			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.45902			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK29/ On 31/07/2026 Spot Bond			10.45000	104.25727	10.45000	104.22842			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	100.79513			0.00	1,300,000,000	650,000,000
Total NBK29B SPOT									0.00	1,300,000,000	650,000,000
Total For NBK29B									0.00	1,300,000,000	650,000,000
NBK30/ On 20/02/2024 Spot Bond			9.80500	102.31430	9.80500	102.28768			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.86621			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			9.36000	106.90042	9.36000	101.18840			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.68517			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	100.52546			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	101.13211			0.00	320,000,000	160,000,000
Total NBK33B SPOT									0.00	320,000,000	160,000,000
Total For NBK33B									0.00	320,000,000	160,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	102.52472			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.81846			0.00	0	50,000,000
Total NBK35B SPOT									0.00	0	50,000,000
Total For NBK35B									0.00	0	50,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	103.73960			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	101.17464			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK38I On 02/08/2021 Spot Bond					0.00000	102.61242			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			7.20000	106.04647	7.20000	106.02575		3,600,000,000,000.00	500,000,000	500,000,000	
Total NBK3A SPOT								3,600,000,000,000.00	500,000,000	500,000,000	
Total For NBK3A								3,600,000,000,000.00	500,000,000	500,000,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	63.66299	100.00000	63.52054		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			11.72500	11.72500	11.72500	52.21865		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	101.20870		0.00	0	0	
Total NBK40B SPOT								0.00	0	0	
Total For NBK40B								0.00	0	0	
NBK41I On 20/02/2020 Spot Bond					0.00000	101.09045		0.00	2,000,000,000	1,000,000,000	
Total NBK41B SPOT								0.00	2,000,000,000	1,000,000,000	
Total For NBK41B								0.00	2,000,000,000	1,000,000,000	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.65228		0.00	100,000,000	50,000,000	
Total NBK42B SPOT								0.00	100,000,000	50,000,000	
Total For NBK42B								0.00	100,000,000	50,000,000	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.04836		0.00	0	39,200,000	
Total NBK43B SPOT								0.00	0	39,200,000	
Total For NBK43B								0.00	0	39,200,000	
NBK44I On 15/02/2021 Spot Bond					0.00000	101.02502		0.00	0	0	
Total NBK44B SPOT								0.00	0	0	
Total For NBK44B								0.00	0	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.27064		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	100.77116		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	101.39259		0.00	0	0	
Total NBK47B SPOT								0.00	0	0	
Total For NBK47B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK48I On 09/11/2021 Spot Bond					0.00000	100.85758			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	100.88396			0.00	0	0
Total NBK49B SPOT									0.00	0	0
Total For NBK49B									0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.89965			0.00	0	0
Total NBK50B SPOT									0.00	0	0
Total For NBK50B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	103.07848			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	99.95277			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.89500	101.69364	10.89500	101.66384			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	99.95304			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			10.93000	100.84965	10.93000	100.82001			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	99.95277			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	99.95222			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	99.95167			0.00	0	0
Total NCLN91 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.90460			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED05U SPOT									0.00	0	0
Total For NED05U									0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED06U SPOT									0.00	0	0
Total For NED06U									0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED07U SPOT									0.00	0	0
Total For NED07U									0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED08U SPOT									0.00	0	0
Total For NED08U									0.00	0	0
NED15 On 08/04/2019 Spot Bond			7.92000	7.92000	7.92000	102.76974			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	102.19097			0.00	120,000,000	60,000,000
Total NED16 SPOT									0.00	120,000,000	60,000,000
Total For NED16									0.00	120,000,000	60,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	101.71401			0.00	0	0
Total NED17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.68654				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	104.01386				0.00	40,000,000	1,020,000,000
Total NED19 SPOT										0.00	40,000,000	1,020,000,000
Total For NED19										0.00	40,000,000	1,020,000,000
NED20 On 01/07/2020 Spot Bond			8.59000	109.04602	8.59000	109.02111				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	105.25507				0.00	431,800,000	215,900,000
Total NEDT1A SPOT										0.00	431,800,000	215,900,000
Total For NEDT1A										0.00	431,800,000	215,900,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.22136				0.00	39,800,000	19,900,000
Total NEDT1B SPOT										0.00	39,800,000	19,900,000
Total For NEDT1B										0.00	39,800,000	19,900,000
NGL01 On 22/09/2021 Spot Bond					0.00000	102.92511				0.00	0	1,500,000,000
Total NGL01 SPOT										0.00	0	1,500,000,000
Total For NGL01										0.00	0	1,500,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	104.82900				0.00	361,000,000	290,500,000
Total NGL02 SPOT										0.00	361,000,000	290,500,000
Total For NGL02										0.00	361,000,000	290,500,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.66157				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	100.11664				0.00	0	2,000,000,000
Total NGL04 SPOT										0.00	0	2,000,000,000
Total For NGL04										0.00	0	2,000,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.59772				0.00	2,000,000,000	1,000,000,000
Total NGL05 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NGL05										0.00	2,000,000,000	1,000,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	100.47836				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	102.70370				0.00	0	0
Total NGLT1A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGLT1A										0.00	0	0
NGLT1 On 20/10/2023 Spot Bond					0.00000	101.91223				0.00	0	1,500,000,000
Total NGLT1B SPOT										0.00	0	1,500,000,000
Total For NGLT1B										0.00	0	1,500,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	101.34421	13.50000	101.30765				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	100.23625				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	107.29315				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	106.44932				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			4.50000	4.50000	4.50000	198.36990				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.92500	3.92500	3.92500	126.52151				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			4.49500	4.49500	4.49500	88.47174				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.55500	4.55500	4.55500	100.29045				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			4.03000	4.03000	4.03000	125.77886				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			4.42000	4.42000	4.42000	123.06348				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			4.39500	4.39500	4.39500	167.32148				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			4.77500	162.37589	4.77500	162.33078				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			4.77500	75.89429	4.77500	97.19084				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			7.24000	106.87777	7.24000	106.85713				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	93.74974				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.63123				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			7.87000	7.87000	7.87000	104.16787				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.58049				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	101.13139				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.61561				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.61638				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			8.07000	8.07000	8.07000	104.17620				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.61432				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.64442				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			8.27000	8.27000	8.27000	104.18455				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.64448				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.71452				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	100.66873				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.95000	112.21641	8.95000	112.18927				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			4.12500	178.44166	4.12500	178.39517				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02 On 30/11/2028 Spot Bond			11.60000	104.40170	11.60000	104.36936				0.00	0	6,340,000,000
Total NRA028 SPOT										0.00	0	6,340,000,000
Total For NRA028										0.00	0	6,340,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	12.80719	100.00000	12.77869				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	2,500,000,000
Total NSN97U SPOT										0.00	0	2,500,000,000
Total For NSN97U										0.00	0	2,500,000,000
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	100.60968				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.99202				0.00	80,000,000	40,000,000
Total NTC19 SPOT										0.00	80,000,000	40,000,000
Total For NTC19										0.00	80,000,000	40,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	101.84761				0.00	312,000,000	156,000,000
Total NTC20 SPOT										0.00	312,000,000	156,000,000
Total For NTC20										0.00	312,000,000	156,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	100.42071				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.25080				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	100.78005				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.83148				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	100.25702				0.00	0	0
Total NTC25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.26353			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.63309			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	101.39617			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.46500	102.14852	7.46500	102.12784			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.92618			0.00	20,000,000	10,000,000
Total OML04 SPOT									0.00	20,000,000	10,000,000
Total For OML04									0.00	20,000,000	10,000,000
OML05 On 19/03/2020 Spot Bond			9.15000	9.15000	9.15000	103.10537		5,673,000,000,000.00	620,000,000	1,810,000,000	
Total OML05 SPOT								5,673,000,000,000.00	620,000,000	1,810,000,000	
Total For OML05								5,673,000,000,000.00	620,000,000	1,810,000,000	
OML06 On 19/03/2022 Spot Bond			10.44000	102.23786	10.44000	102.20913		0.00	0	1,500,000,000	
Total OML06 SPOT								0.00	0	1,500,000,000	
Total For OML06								0.00	0	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			11.35000	100.98180	11.35000	100.95100		0.00	0	1,000,000,000	
Total OML07 SPOT								0.00	0	1,000,000,000	
Total For OML07								0.00	0	1,000,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	100.92559		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			10.54000	103.94398	10.54000	103.91449		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			11.40000	102.74002	11.40000	102.70856		0.00	0	930,000,000	
Total OML10 SPOT								0.00	0	930,000,000	
Total For OML10								0.00	0	930,000,000	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAJ1U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBAJ1U										0.00	0	0
PBAV1 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
PBBJ1 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
PBDJ1 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
PBGJ1 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
PBJC1 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
PBJJ1 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
PBKJ1 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
PBKS1 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
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBUC1U										0.00	0	0
PBUJ11 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
PBVJ11 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	102.37500	10.00000	102.34800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.03029				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.47207				0.00	100,000,000	50,000,000
Total PMM43 SPOT										0.00	100,000,000	50,000,000
Total For PMM43										0.00	100,000,000	50,000,000
PMM44 On 07/11/2019 Spot Bond					0.00000	100.95473				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	100.42424				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.48283				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	100.44688				0.00	0	0
Total PMM49 SPOT										0.00	0	0
Total For PMM49										0.00	0	0
PPC00; On 31/12/2018 Spot Bond					0.00000	101.80176				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00; On 31/10/2019 Spot Bond					0.00000	99.86626				0.00	0	0
Total PPC003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.60574			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.63594			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.66234			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.71509			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.72262			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.73015			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			9.13000	107.60668	9.15000	107.46308			316,124,513,092,000.00	2,115,676,288,400	1,723,708,073,200
Total R186 SPOT									16,124,513,092,000.00	115,676,288,400	723,708,073,200
Total For R186									16,124,513,092,000.00	115,676,288,400	723,708,073,200
R197 On 07/12/2023 Spot Bond			2.92500	295.67789	2.92500	295.61044			27,495,000,000,000.00	9,400,000,000	23,696,900,000
Total R197 SPOT									27,495,000,000,000.00	9,400,000,000	23,696,900,000
Total For R197									27,495,000,000,000.00	9,400,000,000	23,696,900,000
R202 On 07/12/2033 Spot Bond			3.28000	228.25326	3.25000	228.99822			68,660,240,000,000.00	20,933,000,000	246,884,330,000
Total R202 SPOT									68,660,240,000,000.00	20,933,000,000	246,884,330,000
Total For R202									68,660,240,000,000.00	20,933,000,000	246,884,330,000
R2023 On 28/02/2023 Spot Bond			8.35000	100.24830	8.39000	100.08820			110,065,712,095,000.00	851,504,875,700	1,122,003,767,000
Total R2023 SPOT									110,065,712,095,000.00	851,504,875,700	1,122,003,767,000
Total For R2023									110,065,712,095,000.00	851,504,875,700	1,122,003,767,000
R2030 On 31/01/2030 Spot Bond			9.66500	91.85384	9.66500	91.83028			589,585,832,500,000.00	371,400,500,000	629,659,360,000
Total R2030 SPOT									589,585,832,500,000.00	371,400,500,000	629,659,360,000
Total For R2030									589,585,832,500,000.00	371,400,500,000	629,659,360,000
R2032 On 31/03/2032 Spot Bond			9.86500	89.97492	9.86500	89.95112			903,996,803,000,000.00	395,742,200,000	758,048,200,000
Total R2032 SPOT									903,996,803,000,000.00	395,742,200,000	758,048,200,000

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 R2032									13,996,803,000,000.00	395,742,200,000	758,048,200,000
R2035 On 28/02/2035 Spot Bond			10.01000	93.66318	10.01000	93.63791			744,048,309,000,000.00	473,930,900,000	1,019,451,400,000
Total R2035 SPOT									14,048,309,000,000.00	473,930,900,000	1,019,451,400,000
Total For R2035									14,048,309,000,000.00	473,930,900,000	1,019,451,400,000
R2037 On 31/01/2037 Spot Bond			10.08000	90.20238	10.08000	90.17827			061,761,935,024,000.00	105,333,525,300	414,484,825,300
Total R2037 SPOT									1,761,935,024,000.00	105,333,525,300	414,484,825,300
Total For R2037									1,761,935,024,000.00	105,333,525,300	414,484,825,300
R204 On 21/12/2018 Spot Bond			6.21000	99.96598	6.22000	99.94891			92,532,726,000.00	14,900,600	43,976,300
Total R204 SPOT									92,532,726,000.00	14,900,600	43,976,300
Total For R204									92,532,726,000.00	14,900,600	43,976,300
R2040 On 31/01/2040 Spot Bond			10.15000	93.49862	10.15000	93.47347			798,414,200,000,000.00	374,228,000,000	895,097,400,000
Total R2040 SPOT									18,414,200,000,000.00	374,228,000,000	895,097,400,000
Total For R2040									18,414,200,000,000.00	374,228,000,000	895,097,400,000
R2044 On 31/01/2044 Spot Bond			10.17500	90.48610	10.17500	90.46169			923,432,142,500,000.00	189,035,100,000	851,724,200,000
Total R2044 SPOT									13,432,142,500,000.00	189,035,100,000	851,724,200,000
Total For R2044									13,432,142,500,000.00	189,035,100,000	851,724,200,000
R2048 On 28/02/2048 Spot Bond			10.15500	89.56477	10.15500	89.54026			828,703,031,252,500.00	869,394,685,500	1,752,777,500,000
Total R2048 SPOT									18,703,031,252,500.00	869,394,685,500	1,752,777,500,000
Total For R2048									18,703,031,252,500.00	869,394,685,500	1,752,777,500,000
R207 On 15/01/2020 Spot Bond			6.14000	104.22242	6.19000	104.15352			989,420,133,318,000.00	324,009,793,700	254,636,800,000
Total R207 SPOT									19,420,133,318,000.00	324,009,793,700	254,636,800,000
Total For R207									19,420,133,318,000.00	324,009,793,700	254,636,800,000
R208 On 31/03/2021 Spot Bond			7.21500	100.50698	7.25000	100.41535			453,588,273,682,000.00	340,067,674,800	969,179,558,800
Total R208 SPOT									13,588,273,682,000.00	340,067,674,800	969,179,558,800
Total For R208									13,588,273,682,000.00	340,067,674,800	969,179,558,800
R209 On 31/03/2036 Spot Bond			9.95000	71.11353	9.94500	71.12597			053,436,614,900,000.00	708,888,102,000	1,314,432,000,000
Total R209 SPOT									13,436,614,900,000.00	708,888,102,000	1,314,432,000,000
Total For R209									13,436,614,900,000.00	708,888,102,000	1,314,432,000,000
R210 On 31/03/2028 Spot Bond			3.23500	183.72467	3.21500	183.97894			20,380,500,000,000.00	6,300,000,000	72,263,950,000
Total R210 SPOT									10,380,500,000,000.00	6,300,000,000	72,263,950,000
Total For R210									10,380,500,000,000.00	6,300,000,000	72,263,950,000
R212 On 31/01/2022 Spot Bond			2.89000	156.14371	2.89000	156.10837			147,778,705,000,000.00	51,134,500,000	65,874,400,000
Total R212 SPOT									17,778,705,000,000.00	51,134,500,000	65,874,400,000
Total For R212									17,778,705,000,000.00	51,134,500,000	65,874,400,000
R213 On 28/02/2031 Spot Bond			9.76000	82.67388	9.75000	82.71296			042,950,585,328,000.00	414,236,740,300	498,682,161,100
Total R213 SPOT									12,950,585,328,000.00	414,236,740,300	498,682,161,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213									12,950,585,328,000.00	414,236,740,300	498,682,161,100
R214 On 28/02/2041 Spot Bond			10.13000	70.11872	10.13000	70.09959			477,360,267,308,000.00	343,273,471,600	747,090,600,000
Total R214 SPOT									7,360,267,308,000.00	343,273,471,600	747,090,600,000
Total For R214									7,360,267,308,000.00	343,273,471,600	747,090,600,000
RCG01 On 24/10/2019 Spot Bond					0.00000	101.79369			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	880,000,000
Total RDF13U SPOT									0.00	0	880,000,000

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 RDF13U										0.00	0	880,000,000
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.11539				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	100.11126				0.00	0	160,000,000
Total RDFB06 SPOT										0.00	0	160,000,000
Total For RDFB06										0.00	0	160,000,000
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	102.06721				0.00	600,000,000	750,000,000
Total RDFB07 SPOT										0.00	600,000,000	750,000,000
Total For RDFB07										0.00	600,000,000	750,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.50486				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	100.37227				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.12007				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	99.79238				0.00	100,000,000	50,000,000
Total RDFB11 SPOT										0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB11										0.00	100,000,000	50,000,000
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.51262				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	99.98284				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.02616				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.31398				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFC4: On 04/06/2019 Spot Bond					0.00000	100.31409				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4: On 28/01/2019 Spot Bond					0.00000	101.03299				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
RDFC4: On 16/10/2019 Spot Bond					0.00000	101.37294				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4: On 15/11/2019 Spot Bond					0.00000	100.83603				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
REB13: On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0: On 21/05/2019 Spot Bond					0.00000	100.61601				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	102.46716				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	102.98097				0.00	0	0
Total RED203 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	102.43621				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	102.73847				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.00021				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	100.76473				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.43211				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	100.80273				0.00	100,000,000	50,000,000
Total RED601 SPOT										0.00	100,000,000	50,000,000
Total For RED601										0.00	100,000,000	50,000,000
RED60 On 09/03/2022 Spot Bond					0.00000	101.00945				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	100.86064				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	102.43482				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	101.30827				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
REDX0 On 07/02/2019 Spot Bond					0.00000	101.95432				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	100.54584				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.41188				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.37477				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.01234				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.53110				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.43862				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.78000	104.05933	8.78000	104.03477			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.93500	98.59262	9.93500	98.56636			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			11.55000	92.63407	11.55000	92.60549			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.58771			0.00	119,800,000	59,900,000
Total SBK17 SPOT									0.00	119,800,000	59,900,000
Total For SBK17									0.00	119,800,000	59,900,000
SBK18 On 24/10/2020 Spot Bond					0.00000	102.34036			0.00	240,000,000	120,000,000
Total SBK18 SPOT									0.00	240,000,000	120,000,000
Total For SBK18									0.00	240,000,000	120,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.38823			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.98009			0.00	560,000,000	280,000,000
Total SBK20 SPOT									0.00	560,000,000	280,000,000
Total For SBK20									0.00	560,000,000	280,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.92628			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.96626			0.00	305,800,000	152,900,000
Total SBK22 SPOT									0.00	305,800,000	152,900,000
Total For SBK22									0.00	305,800,000	152,900,000
SBK23 On 28/05/2022 Spot Bond			10.69000	103.10693	10.69000	103.07726			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	104.21759			0.00	0	0
Total SBK24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	106.13003			0.00	360,000,000	205,300,000
Total SBK25 SPOT									0.00	360,000,000	205,300,000
Total For SBK25									0.00	360,000,000	205,300,000
SBK26 On 25/04/2021 Spot Bond			9.85000	106.74579	9.85000	106.71760			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.10978			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.14995			0.00	72,800,000	36,400,000
Total SBS18 SPOT									0.00	72,800,000	36,400,000
Total For SBS18									0.00	72,800,000	36,400,000
SBS19 On 23/06/2021 Spot Bond			8.44000	103.75548	8.44000	103.73205			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.98500	101.25997	9.98500	101.23272			0.00	0	514,000,000
Total SBS20 SPOT									0.00	0	514,000,000
Total For SBS20									0.00	0	514,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.66372			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	100.93801			0.00	0	780,000,000
Total SBS24 SPOT									0.00	0	780,000,000
Total For SBS24									0.00	0	780,000,000
SBS25 On 24/05/2019 Spot Bond			7.85500	101.04278	7.85500	101.02175			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			9.44000	106.07723	9.44000	106.05064			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.92500	100.52538	7.92500	100.50436			0.00	0	0
Total SBS29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.17000	90.42729	10.17000	90.40251			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.18592			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.20000	97.86506	10.20000	97.83832		31,212,000,000,000.00	3,060,000,000	765,000,000	
Total SBS31 SPOT								31,212,000,000,000.00	3,060,000,000	765,000,000	
Total For SBS31								31,212,000,000,000.00	3,060,000,000	765,000,000	
SBS33 On 19/09/2019 Spot Bond					0.00000	99.97832			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			10.00000	102.93748	10.00000	102.90974			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.44491			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.51500	102.52320	8.51500	102.49997			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			9.83000	100.17310	9.83000	100.14697			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.79500	96.82504	10.79500	96.79739			0.00	0	15,538,000,000
Total SBS39 SPOT									0.00	0	15,538,000,000
Total For SBS39									0.00	0	15,538,000,000
SBS4 On 16/11/2021 Spot Bond			8.79000	100.29173	8.79000	100.26791			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.79375			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			9.15500	103.65628	9.15500	103.63066			0.00	0	0
Total SBS41 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.88000	104.80392	9.88000	104.77599				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.20500	104.62490	10.20500	104.59614				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	100.88875				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.74996				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			9.18500	108.59039	9.18500	108.56389				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.40668				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.40979				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.96495				0.00	100,000,000	70,000,000
Total SBS49 SPOT										0.00	100,000,000	70,000,000
Total For SBS49										0.00	100,000,000	70,000,000
SBS50 On 31/01/2022 Spot Bond			9.55000	103.35189	9.55000	103.32569				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.19000	10.19000	10.19000	102.07240				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.23752				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	103.08015				0.00	0	2,790,000,000
Total SBS53 SPOT										0.00	0	2,790,000,000

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 SBS53										0.00	0	2,790,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	100.42240				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.05279				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.15000	9.15000	9.15000	99.55906				0.00	0	4,000,000,000
Total SBS56 SPOT										0.00	0	4,000,000,000
Total For SBS56										0.00	0	4,000,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.00984				0.00	0	650,000,000
Total SBS57 SPOT										0.00	0	650,000,000
Total For SBS57										0.00	0	650,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.04882				0.00	1,356,400,000	339,100,000
Total SBS58 SPOT										0.00	1,356,400,000	339,100,000
Total For SBS58										0.00	1,356,400,000	339,100,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.56982				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	101.43513				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.93500	282.93807	3.93500	282.86578				0.00	0	101,000,000
Total SBSI11 SPOT										0.00	0	101,000,000
Total For SBSI11										0.00	0	101,000,000
SBSI14 On 07/12/2033 Spot Bond			4.45000	4.45000	4.45000	199.49581				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	106.02912				0.00	0	1,000,000,000
Total SBT101 SPOT										0.00	0	1,000,000,000
Total For SBT101										0.00	0	1,000,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	105.00882				0.00	60,000,000	2,430,000,000
Total SBT102 SPOT										0.00	60,000,000	2,430,000,000
Total For SBT102										0.00	60,000,000	2,430,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	101.42659				0.00	0	2,500,000,000
Total SBT201 SPOT										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBT201										0.00	0	2,500,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.39614				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			10.44000	105.80676	10.44000	100.24763				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	102.36542				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	102.36556				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	102.14434				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.17919				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.77852				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.80058				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.75776				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.78011				0.00	0	0
Total SLRA4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.81419				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.82284				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.82454				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.82909				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	100.88638				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.90467				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.86278				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.88248				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	103.49791				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.64000	10.64000	10.64000	105.96204				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.27666				0.00	100,000,000	50,000,000
Total SNT04 SPOT										0.00	100,000,000	50,000,000
Total For SNT04										0.00	100,000,000	50,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.20326				0.00	0	0
Total SPDA10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.77032				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	101.15526				0.00	200,000,000	100,000,000
Total SPDA12 SPOT										0.00	200,000,000	100,000,000
Total For SPDA12										0.00	200,000,000	100,000,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.93724				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.93351				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.62424				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.96963				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	100.20568				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	101.75354				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	99.78631				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										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
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.20000	101.22637	8.20000	101.20402				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.82000	97.27276	8.82000	97.24971				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.82000	97.27276	8.82000	97.24971				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.58500	4.58500	4.58500	121.93474				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			10.65000	99.14942	10.65000	99.12131				0.00	0	0
Total SSN017 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.62000	72.37149	11.62000	72.34891				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	101.36851				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	101.44664				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	99.78662				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	100.31358				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	100.37837				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond					0.00000	100.70412				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03 On 01/06/2021 Spot Bond					0.00000	100.40226				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	103.74423				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04 On 13/10/2023 Spot Bond					0.00000	101.54853				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			9.79000	101.79461	9.79000	101.76788				0.00	0	0
Total SSN041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.34500	103.39044	4.34500	103.36301				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	99.30897				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	101.21559				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.68487				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.95500	3.95500	3.95500	282.62007				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	109.69276				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	101.19009				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			7.30200	103.06715	7.30200	103.04684				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	101.27640				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.02670				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	101.38624				0.00	0	0
Total SSN058 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.62960				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			4.01500	4.01500	4.01500	172.48940				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			3.97000	3.97000	3.97000	126.20260				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			4.30500	4.30500	4.30500	103.96130				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			4.03500	4.03500	4.03500	92.22410				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			4.01500	4.01500	4.01500	172.48940				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.50326				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	100.49735				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	100.48274				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	100.51958				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00021				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00020				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	99.97659				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	101.57124				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	93.30570				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	100.67301				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	100.53637				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.03777				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	101.04321				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			4.12500	4.12500	4.12500	206.97090				0.00	0	0
Total SSN084 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN084										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.12000	96.55028	10.12000	96.52411				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.82871				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			7.84000	103.69144	7.84000	103.66977				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.63284				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			7.74000	107.52720	7.74000	107.50502				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.63141				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			7.84000	107.14483	7.84000	107.12244				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.46469				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			7.79000	106.16075	7.79000	106.13871				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.56233				0.00	100,000,000	50,000,000
Total T13A21 SPOT										0.00	100,000,000	50,000,000
Total For T13A21										0.00	100,000,000	50,000,000
T14A10 On 21/11/2019 Spot Bond					0.00000	100.61954				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.63392				0.00	0	0
Total T14A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	102.21847	8.55000	102.19483				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	100.57015				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS12 On 20/03/2019 Spot Bond					0.00000	99.96271				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13 On 06/07/2020 Spot Bond					0.00000	101.66085				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13 On 27/05/2019 Spot Bond					0.00000	100.81347				0.00	2,520,000,000	1,260,000,000
Total TFS139 SPOT										0.00	2,520,000,000	1,260,000,000
Total For TFS139										0.00	2,520,000,000	1,260,000,000
TFS141 On 28/10/2019 Spot Bond					0.00000	101.55530				0.00	0	10,000,000
Total TFS141 SPOT										0.00	0	10,000,000
Total For TFS141										0.00	0	10,000,000
TFS14 On 28/10/2021 Spot Bond					0.00000	101.18412				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14 On 20/03/2020 Spot Bond					0.00000	100.35847				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14 On 20/03/2022 Spot Bond					0.00000	99.95541				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	101.74182				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14 On 12/10/2022 Spot Bond					0.00000	101.59526				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14 On 31/10/2021 Spot Bond					0.00000	101.07857				0.00	0	0
Total TFS149 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.41200				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	101.20681				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	101.52241				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	101.60273				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.33790				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.34469				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.70179				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.61960				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			7.79000	7.79000	7.79000	103.83799				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	100.63419				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			7.70000	103.30801	7.70000	103.28680				0.00	0	0
Total TH12A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	100.63419				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			7.81000	103.01385	7.81000	102.99241				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.66698				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.66698				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.66698				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.66698				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	101.24228				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	101.24228				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.72523				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.72450				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.96105				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.95470				0.00	0	0
Total TH12D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.99916				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.95671				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	100.86534				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			7.94000	105.14242	7.94000	105.12018				0.00	0	100,000,000
Total TH13A4 SPOT										0.00	0	100,000,000
Total For TH13A4										0.00	0	100,000,000
TH13A: On 21/08/2020 Spot Bond					0.00000	101.58169				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			7.83000	105.89266	7.83000	105.87055				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.66686				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	100.66759				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	100.67080				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	100.65648				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	100.66468				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	100.71779				0.00	0	0
Total TH13C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.72360				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	100.70655				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	100.72082				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	100.75776				0.00	0	900,000,000
Total TH13C5 SPOT										0.00	0	900,000,000
Total For TH13C5										0.00	0	900,000,000
TH13D: On 21/08/2020 Spot Bond					0.00000	100.95704				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.95704				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.95501				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.94441				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.97149				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	101.02035				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.64411				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			8.55000	104.69715	8.55000	104.67294				0.00	0	0
Total TH14A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	100.97258				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	101.94432				0.00	100,000,000	50,000,000
Total TH14A7 SPOT										0.00	100,000,000	50,000,000
Total For TH14A7										0.00	100,000,000	50,000,000
TH14A7 On 21/11/2021 Spot Bond			8.60000	103.86289	8.60000	102.58901				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.68845				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.17350				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.65792				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.72475				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	102.22632				0.00	0	1,000,000,000
Total TH14C2 SPOT										0.00	0	1,000,000,000
Total For TH14C2										0.00	0	1,000,000,000
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.70152				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.94191				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.92675				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.11831				0.00	0	0
Total TH14D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.61204				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.62672				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	100.71758				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.60767				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.42646				0.00	0	500,000,000
Total TH15A5 SPOT										0.00	0	500,000,000
Total For TH15A5										0.00	0	500,000,000
TH15A On 21/11/2020 Spot Bond					0.00000	100.59986				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.60726				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.64274				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.63691				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.44775				0.00	0	790,000,000
Total TH15B3 SPOT										0.00	0	790,000,000
Total For TH15B3										0.00	0	790,000,000
TH15C On 21/11/2022 Spot Bond					0.00000	100.67693				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	100.66675				0.00	0	0
Total TH15C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.65749				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.88798				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.85180				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.81215				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	101.81570				0.00	100,000,000	50,000,000
Total TH9A12 SPOT										0.00	100,000,000	50,000,000
Total For TH9A12										0.00	100,000,000	50,000,000
THE9B: On 18/07/2019 Spot Bond					0.00000	101.54983				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	102.96438				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	102.69848				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			7.58000	7.58000	7.58000	103.12266				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	52.14876	100.00000	52.04982				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.37500	10.00000	102.34800				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.33216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.31710				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			9.58000	100.94300	9.58000	100.91691				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			10.09000	100.55853	10.09000	100.53119				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.55868				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.29108				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			10.42000	96.20443	10.42000	96.17759				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	101.33432				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	99.88014				0.00	0	0
Total TLC05 SPOT										0.00	0	0
Total For TLC05										0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	99.87277				0.00	0	0
Total TLC06 SPOT										0.00	0	0
Total For TLC06										0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.45000	105.92954	8.45000	105.90534			1,716,195,000,000.00	203,100,000	31,717,700,000	
Total TN20 SPOT									1,716,195,000,000.00	203,100,000	31,717,700,000	
Total For TN20									1,716,195,000,000.00	203,100,000	31,717,700,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	34.70592	100.00000	34.62827			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	23.21649	100.00000	23.16453			0.00	0	30,000,000,000
Total TN21U SPOT									0.00	0	30,000,000,000
Total For TN21U									0.00	0	30,000,000,000
TN23 On 06/11/2023 Spot Bond			9.90000	104.67785	9.90000	104.64991		45,540,000,000.00		4,600,000	17,039,900,000
Total TN23 SPOT								45,540,000,000.00		4,600,000	17,039,900,000
Total For TN23								45,540,000,000.00		4,600,000	17,039,900,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.59536	100.00000	13.56493			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.85000	96.82939	10.85000	96.80160		73,780,000,000.00		6,800,000	23,285,300,000
Total TN25 SPOT								73,780,000,000.00		6,800,000	23,285,300,000
Total For TN25								73,780,000,000.00		6,800,000	23,285,300,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.83587	100.00000	12.80763			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			10.95000	89.36707	10.95000	89.34076		0.00		0	700,000,000
Total TN27 SPOT								0.00		0	700,000,000
Total For TN27								0.00		0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.69255	100.00000	9.67087			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			11.54000	95.39779	11.54000	95.36838		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	120.89436	8.00000	120.86831			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			12.13000	91.55514	12.13000	91.52552		0.00		0	8,500,000,000
Total TN40 SPOT								0.00		0	8,500,000,000
Total For TN40								0.00		0	8,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.06343	10.75000	102.03407			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	102.37500	10.00000	102.34800		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond					0.00000	101.65890				0.00	100,000,000	50,000,000
Total TPDA05 SPOT										0.00	100,000,000	50,000,000
Total For TPDA05										0.00	100,000,000	50,000,000
TPDA0: On 30/11/2020 Spot Bond			8.86000	101.62022	8.86000	101.59588				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					0.00000	100.09195				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			8.09000	102.97670	8.09000	102.95426				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	100.09195				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			7.89000	7.89000	7.89000	103.35900				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.09888				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	100.10155				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.11270				0.00	0	300,000,000
Total TRA2C1 SPOT										0.00	0	300,000,000
Total For TRA2C1										0.00	0	300,000,000
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.11694				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.14439				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.14439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.78533				0.00	100,000,000	50,000,000
Total TRA3A2 SPOT										0.00	100,000,000	50,000,000
Total For TRA3A2										0.00	100,000,000	50,000,000
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.80567				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			9.49000	99.38496	9.49000	99.28319				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond					0.00000	100.71756				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.78075				0.00	100,000,000	50,000,000
Total TRA3A6 SPOT										0.00	100,000,000	50,000,000
Total For TRA3A6										0.00	100,000,000	50,000,000
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.79832				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.93775				0.00	0	200,000,000
Total TRA3B1 SPOT										0.00	0	200,000,000
Total For TRA3B1										0.00	0	200,000,000
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.91851				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	100.09522				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	100.25853				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2: On 14/06/2019 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 TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.09373				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	100.76921				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	101.14776				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										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
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.48463				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	101.41346				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 14/01/2019 Spot Bond					0.00000	101.37249				0.00	0	0
Total TWC282 SPOT										0.00	0	0
Total For TWC282										0.00	0	0
TWC28 On 21/01/2019 Spot Bond					0.00000	101.25092				0.00	0	0
Total TWC283 SPOT										0.00	0	0
Total For TWC283										0.00	0	0
TWC28 On 24/01/2019 Spot Bond					0.00000	101.12788				0.00	0	0
Total TWC284 SPOT										0.00	0	0
Total For TWC284										0.00	0	0
TWC28 On 30/01/2019 Spot Bond					0.00000	101.02425				0.00	0	0
Total TWC285 SPOT										0.00	0	0
Total For TWC285										0.00	0	0
TWC28 On 14/02/2019 Spot Bond					0.00000	100.69556				0.00	0	0
Total TWC286 SPOT										0.00	0	0
Total For TWC286										0.00	0	0
TWC28 On 27/02/2019 Spot Bond					0.00000	100.43772				0.00	0	0
Total TWC287 SPOT										0.00	0	0
Total For TWC287										0.00	0	0
TWC28 On 07/03/2019 Spot Bond					0.00000	100.27068				0.00	0	0
Total TWC288 SPOT										0.00	0	0
Total For TWC288										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.02800	106.43594	9.02800	106.40998				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			11.05000	104.38874	11.05000	104.35773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	100.60964				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC28 On 05/03/2019 Spot Bond					0.00000	100.45222				0.00	0	0
Total VKC28 SPOT										0.00	0	0
Total For VKC28										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.19457				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	102.02469				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	102.17778				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.71840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.37016				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.22134				0.00	100,000,000	50,000,000
Total VKE12 SPOT										0.00	100,000,000	50,000,000
Total For VKE12										0.00	100,000,000	50,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	100.50715				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.55041				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
VR837L On 18/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR837U SPOT										0.00	0	0
Total For VR837U										0.00	0	0
VR838L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR838U SPOT										0.00	0	0
Total For VR838U										0.00	0	0
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR839U SPOT										0.00	0	0
Total For VR839U										0.00	0	0
VR840L On 28/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR840U SPOT										0.00	0	0
Total For VR840U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VR841U SPOT									0.00	0	0
Total For VR841U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.94822			0.00	434,000,000	217,000,000
Total WHL01 SPOT									0.00	434,000,000	217,000,000
Total For WHL01									0.00	434,000,000	217,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.76754			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.80760			0.00	76,000,000	19,000,000
Total WHL03 SPOT									0.00	76,000,000	19,000,000
Total For WHL03									0.00	76,000,000	19,000,000
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			6.78000	101.48385	6.78000	101.46554			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.83000	103.44697	6.83000	103.42777			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			8.07500	102.52656	8.07500	102.50413			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	21.99425	100.00000	21.94504				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			6.16500	95.38009	6.16500	95.36409				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										79,452,521,726,321,500.00	435,280,215,900	308,823,105,973
Total for SPOT :										79,452,521,726,321,500.00	435,280,215,900	308,823,105,973
Total Futures										79 452 521 812 685 900.00	435,280,216,811	308,823,953,819
Total Options										0.00	0	137,620
Grand Total:										79,452,521,812,685,900.00	435,280,216,811	308,824,091,439