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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/02/2019 Bond Future			10.80000	79.12681	10.80000	79.12681			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.04968	75.79414	11.03092	75.90243			0.00	0	350
ES33 On 01/08/2019 Bond Future			11.15540	77.23380	11.14095	77.31583			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/02/2019 Bond Future			11.04500	81.40210	11.04500	81.40210			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.31017	77.41069	11.28056	77.60493			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.41429	78.88154	11.38811	79.05054			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/02/2019 Bond Future			133.54407	133.54407	133.54407	133.54407			0.00	0	0
I2025 On 02/05/2019 Bond Future			135.73085	135.73085	135.68011	135.68011			0.00	0	691
I2025 On 01/08/2019 Bond Future			136.88435	136.88435	136.78180	136.78180			0.00	0	0
Total I2025 Future									0.00	0	691
Total For I2025									0.00	0	691
I2029 On 07/02/2019 Bond Future			101.54910	101.54910	101.54910	101.54910			0.00	0	0

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			102.20539	102.20539	102.16672	102.16672			0.00	0	3,020
I2029	On	01/08/2019	Bond Future			104.17121	104.17121	104.09358	104.09358			0.00	0	0
Total I2029 Future												0.00	0	3,020
Total For I2029												0.00	0	3,020
I2033	On	07/02/2019	Bond Future			104.08875	104.08875	104.08875	104.08875			0.00	0	0
I2033	On	02/05/2019	Bond Future			104.77250	104.77250	104.73281	104.73281			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			106.78754	106.78754	106.70792	106.70792			0.00	0	0
Total I2033 Future												0.00	0	6,090
Total For I2033												0.00	0	6,090
I2038	On	07/02/2019	Bond Future			121.73815	121.73815	121.73815	121.73815			0.00	0	0
I2038	On	02/05/2019	Bond Future			123.61763	123.61763	123.57068	123.57068			0.00	0	10,004
I2038	On	01/08/2019	Bond Future			124.35598	124.35598	124.26188	124.26188			0.00	0	0
Total I2038 Future												0.00	0	10,004
Total For I2038												0.00	0	10,004
I2046	On	07/02/2019	Bond Future			116.26979	116.26979	116.26979	116.26979			0.00	0	0
I2046	On	02/05/2019	Bond Future			116.56872	116.56872	116.52396	116.52396			0.00	0	12,517
I2046	On	01/08/2019	Bond Future			118.81083	118.81083	118.72165	118.72165			0.00	0	0
Total I2046 Future												0.00	0	12,517
Total For I2046												0.00	0	12,517
I2050	On	07/02/2019	Bond Future			120.43405	120.43405	120.43405	120.43405			0.00	0	0
I2050	On	02/05/2019	Bond Future			122.85967	122.85967	122.30265	122.30265			0.00	0	10,644
I2050	On	01/08/2019	Bond Future			123.40476	123.40476	122.79174	122.79174			0.00	0	0
Total I2050 Future												0.00	0	10,644
Total For I2050												0.00	0	10,644
R186	On	07/02/2019	Bond Future			8.67000	111.77595	8.67000	111.77595		6.32	0.00	0	0
R186	On	02/05/2019	Bond Future			8.84351	112.97788	8.83696	113.01575		6.51	55,811,072.72	494	67,352
R186	On	01/08/2019	Bond Future			8.89874	109.82361	8.89920	109.82103		6.83	0.00	0	0
Total R186 Future												55,811,072.72	494	67,352
R186	On	02/05/2019	Bond Future	9.02	Call			1,997.79000	1.99779	1,965,790	6.71	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			945.98000	0.94598	951,850	6.71	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Call			2,110.07000	2.11007	2,077,490	6.74	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			887.13000	0.88713	892,420	6.74	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			1,584.04000	1.58404	1,554,680	6.62	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			1,220.29000	1.22029	1,228,800	6.62	0.00	0	4,250
R186	On	02/05/2019	Bond Future	9.25	Put			568.00000	0.56800	570,240	6.95	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			2,922.85000	2.92285	2,887,220	6.95	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			1,980.32000	1.98032	1,995,710	6.45	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			892.20000	0.89220	869,720	6.45	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.80	Put			1,492.62000	1.49262	1,503,690	6.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	8.80	Call			1,278.62000	1.27862	1,251,820	6.55	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Put			986.89000	0.98689	993,170	6.69	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,924.42000	1.92442	1,892,830	6.69	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			5,292.07000	5.29207	5,253,550	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			174.44000	0.17444	173,790	7.56	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			6,643.04000	6.64304	6,604,500	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			72.32000	0.07232	71,650	7.56	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.20	Put			636.75000	0.63675	639,630	6.90	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,710.08000	2.71008	2,675,090	6.90	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			2,089.30000	2.08930	2,105,600	6.43	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			825.27000	0.82527	803,700	6.43	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			2,561.93000	2.56193	2,581,940	6.36	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			590.60000	0.59060	572,740	6.36	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.30	Put			507.07000	0.50707	508,760	7.01	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			3,142.48000	3.14248	3,106,300	7.01	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			6,897.58000	6.89758	6,859,080	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			60.69000	0.06069	60,060	7.56	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			6,338.91000	6.33891	6,300,340	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			88.79000	0.08879	88,090	7.56	0.00	0	90
R186	On	02/05/2019	Bond Future	9.03	Call			2,034.85000	2.03485	2,002,660	6.72	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			925.95000	0.92595	931,630	6.72	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,960.85000	1.96085	1,929,050	6.70	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			966.16000	0.96616	972,230	6.70	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			1,806.97000	1.80697	1,820,880	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,011.23000	1.01123	987,270	6.48	0.00	0	200
R186	On	01/08/2019	Bond Future	9.52	Call			4,371.05000	4.37105	4,367,410	7.68	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			956.12000	0.95612	949,900	7.68	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			6,781.32000	6.78132	6,779,830	7.99	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			404.84000	0.40484	400,770	7.99	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,413.20000	4.41320	4,409,590	7.69	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			944.41000	0.94441	938,220	7.69	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			4,455.45000	4.45545	4,451,870	7.71	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			932.84000	0.93284	926,680	7.71	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			4,143.49000	4.14349	4,137,030	6.46	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			709.89000	0.70989	706,010	6.46	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			1,722.50000	1.72250	1,715,270	7.09	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,565.11000	2.56511	2,560,460	7.09	0.00	0	6,000
Total R186 Option												0.00	0	64,620
Total For R186												55,811,072.72	494	131,972
R197	On	07/02/2019	Bond Future			300.08252	300.08252	300.08252	300.08252			0.00	0	0

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R197	On	02/05/2019	Bond Future			305.03276	305.03276	304.92010	304.92010			0.00	0	2,350
R197	On	01/08/2019	Bond Future			303.34334	303.34334	303.11639	303.11639			0.00	0	0
Total R197 Future												0.00	0	2,350
Total For R197												0.00	0	2,350
R202	On	07/02/2019	Bond Future			234.39139	234.39139	234.39139	234.39139			0.00	0	0
R202	On	02/05/2019	Bond Future			238.50209	238.50209	238.41183	238.41183			0.00	0	8,786
R202	On	01/08/2019	Bond Future			239.07560	239.07560	238.89563	238.89563			0.00	0	0
Total R202 Future												0.00	0	8,786
Total For R202												0.00	0	8,786
R2023	On	07/02/2019	Bond Future			7.84000	103.21958	7.84000	103.21958		2.90	0.00	0	0
R2023	On	02/05/2019	Bond Future			7.96766	100.71031	7.98698	100.64806		3.11	0.00	0	69,199
R2023	On	01/08/2019	Bond Future			7.98471	102.62313	8.01800	102.52200		3.35	0.00	0	0
Total R2023 Future												0.00	0	69,199
R2023	On	02/05/2019	Bond Future	8.46	Put			198.67000	0.19867	183,680	3.82	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,654.71000	1.65471	1,701,380	3.80	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			208.66000	0.20866	193,080	3.80	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,681.34000	1.68134	1,728,310	3.81	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			203.67000	0.20367	188,390	3.81	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,707.96000	1.70796	1,755,220	3.82	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,035.58000	3.03558	3,117,430	4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			284.02000	0.28402	264,740	4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,059.64000	3.05964	3,141,770	4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			278.75000	0.27875	259,750	4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,011.60000	3.01160	3,093,170	4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			289.37000	0.28937	269,810	4.29	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	69,199
R2030	On	07/02/2019	Bond Future			9.15000	92.40280	9.15000	92.40280		8.80	0.00	0	0
R2030	On	02/05/2019	Bond Future			9.36229	92.99696	9.34357	93.11444		9.09	23,156,243.04	249	47,446
R2030	On	01/08/2019	Bond Future			9.42618	90.75820	9.41238	90.84316		9.52	0.00	0	0
Total R2030 Future												23,156,243.04	249	47,446
R2030	On	02/05/2019	Bond Future	9.39	Call			1,754.17000	1.75417	1,681,680	9.24	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			1,463.16000	1.46316	1,508,150	9.24	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			3,360.80000	3.36080	3,443,870	8.71	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			516.79000	0.51679	482,380	8.71	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	10.20	Call			5,443.26000	5.44326	5,334,100	10.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			270.40000	0.27040	278,720	10.51	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,788.79000	1.78879	1,715,560	9.25	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			1,435.27000	1.43527	1,479,520	9.25	0.00	0	0

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R2030	On	02/05/2019	Bond Future	9.41	Call			1,823.75000	1.82375	1,749,810	9.26	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			1,407.77000	1.40777	1,451,310	9.26	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			7,140.35000	7.14035	7,213,380	8.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			269.27000	0.26927	257,340	8.45	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.92	Call			4,355.42000	4.35542	4,289,750	10.42	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			1,314.92000	1.31492	1,334,440	10.40	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			1,298.97000	1.29897	1,318,260	10.42	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,269.70000	4.26970	4,204,510	10.39	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			1,331.05000	1.33105	1,350,820	10.39	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Put			3,265.84000	3.26584	3,310,150	9.42	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,630.13000	1.63013	1,589,480	9.42	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.91	Call			4,312.50000	4.31250	4,247,060	10.40	0.00	0	0
Total R2030 Option												0.00	0	13,050
Total For R2030												23,156,243.04	249	60,496
R2032	On	07/02/2019	Bond Future			9.37000	94.68065	9.37000	94.68065		9.58	0.00	0	0
R2032	On	02/05/2019	Bond Future			9.58689	91.04071	9.56776	91.17109		10.31	306,260,948.44	3,364	43,453
R2032	On	01/08/2019	Bond Future			9.64860	92.77017	9.63387	92.86901		10.30	0.00	0	0
Total R2032 Future												306,260,948.44	3,364	43,453
R2032	On	02/05/2019	Bond Future	9.62	Call			2,023.69000	2.02369	1,942,400	10.83	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			1,668.27000	1.66827	1,717,360	10.83	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,062.23000	2.06223	1,980,180	10.85	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			1,639.00000	1.63900	1,687,330	10.85	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,985.66000	1.98566	1,905,140	10.81	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			1,698.13000	1.69813	1,747,990	10.81	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,556.21000	4.55621	4,481,480	11.09	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			1,500.64000	1.50064	1,524,750	11.09	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,601.91000	4.60191	4,526,880	11.10	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			1,482.39000	1.48239	1,506,200	11.10	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,510.43000	4.51043	4,435,990	11.07	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			1,518.88000	1.51888	1,543,280	11.07	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												306,260,948.44	3,364	43,453
R2035	On	07/02/2019	Bond Future			9.54500	98.58998	9.54500	98.58998		10.26	0.00	0	0
R2035	On	02/05/2019	Bond Future			9.75492	94.59512	9.73540	94.74292		11.09	379,421,026.32	4,011	77,348
R2035	On	01/08/2019	Bond Future			9.81605	96.39182	9.80063	96.50696		11.11	0.00	0	0
Total R2035 Future												379,421,026.32	4,011	77,348
R2035	On	02/05/2019	Bond Future	9.74	Put			2,002.28000	2.00228	2,062,410	11.42	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,076.92000	2.07692	1,988,360	11.43	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			1,966.34000	1.96634	2,025,580	11.43	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,997.58000	1.99758	1,910,810	11.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/05/2019	Bond Future	9.73	Put			2,038.53000	2.03853	2,099,560	11.40	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,037.14000	2.03714	1,949,470	11.42	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,963.38000	4.96338	4,878,080	12.18	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			1,834.87000	1.83487	1,864,710	12.18	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,012.86000	5.01286	4,927,220	12.19	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			1,813.37000	1.81337	1,842,870	12.19	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,913.82000	4.91382	4,828,850	12.16	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			1,856.38000	1.85638	1,886,550	12.16	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												379,421,026.32	4,011	77,348
R2037	On	07/02/2019	Bond Future			9.62000	90.78549	9.62000	90.78549		11.31	0.00	0	0
R2037	On	02/05/2019	Bond Future			9.83742	91.10943	9.81760	91.26036		11.68	78,171,890.94	858	57,955
R2037	On	01/08/2019	Bond Future			9.90271	88.58453	9.88677	88.70427		12.26	0.00	0	0
Total R2037 Future												78,171,890.94	858	57,955
R2037	On	02/05/2019	Bond Future	9.80	Call			1,937.87000	1.93787	1,850,730	11.75	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			2,072.21000	2.07221	2,136,000	11.75	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,977.20000	1.97720	1,889,110	11.77	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			2,035.17000	2.03517	2,098,010	11.77	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,899.14000	1.89914	1,812,940	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			2,109.95000	2.10995	2,174,680	11.74	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,860.57000	4.86057	4,772,510	13.10	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			1,834.54000	1.83454	1,866,220	13.10	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,910.04000	4.91004	4,821,620	13.12	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			1,812.75000	1.81275	1,844,070	13.12	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,811.25000	4.81125	4,723,560	13.08	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			1,856.56000	1.85656	1,888,610	13.08	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												78,171,890.94	858	57,955
R2040	On	07/02/2019	Bond Future			9.69500	94.10798	9.69500	94.10798		11.70	0.00	0	0
R2040	On	02/05/2019	Bond Future			9.91713	94.35458	9.89198	94.56041		12.10	319,578,962.46	3,387	25,708
R2040	On	01/08/2019	Bond Future			9.98228	91.64102	9.96069	91.81541		12.74	0.00	0	0
Total R2040 Future												319,578,962.46	3,387	25,708
R2040	On	02/05/2019	Bond Future	9.60	Call			1,123.24000	1.12324	1,044,350	11.88	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.90	Put			2,142.45000	2.14245	2,229,940	12.32	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,123.12000	2.12312	2,007,300	12.29	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			2,221.42000	2.22142	2,311,430	12.29	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			1,223.08000	1.22308	1,277,220	12.89	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,694.06000	3.69406	3,542,370	12.89	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			3,567.63000	3.56763	3,694,570	11.88	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,165.52000	2.16552	2,048,430	12.31	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
R2040	On	02/05/2019	Bond Future	9.89	Put			2,181.75000	2.18175	2,270,490	12.31	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,208.17000	2.20817	2,089,830	12.32	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			2,038.40000	2.03840	2,088,720	13.72	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			5,232.48000	5.23248	5,107,870	13.74	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			2,014.59000	2.01459	2,064,370	13.74	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,285.28000	5.28528	5,160,130	13.76	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			1,991.06000	1.99106	2,040,300	13.76	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,179.84000	5.17984	5,055,770	13.72	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												319,578,962.46	3,387	28,008
R2044	On	07/02/2019	Bond Future			9.71500	91.28057	9.71500	91.28057		12.31	0.00	0	0
R2044	On	02/05/2019	Bond Future			9.93973	91.41102	9.91434	91.62247		12.75	121,485,245.58	1,329	34,764
R2044	On	01/08/2019	Bond Future			10.00232	88.76664	9.98029	88.94787		13.44	0.00	0	0
Total R2044 Future												121,485,245.58	1,329	34,764
R2044	On	02/05/2019	Bond Future	9.91	Put			2,242.87000	2.24287	2,334,260	13.00	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,250.12000	2.25012	2,128,780	13.02	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			2,202.91000	2.20291	2,293,020	13.02	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,163.61000	2.16361	2,044,840	12.98	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			2,283.40000	2.28340	2,376,080	12.98	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,206.65000	2.20665	2,086,590	13.00	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			6,592.07000	6.59207	6,718,100	12.88	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			5,340.39000	5.34039	5,211,020	14.53	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			2,069.17000	2.06917	2,121,030	14.53	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,393.71000	5.39371	5,263,800	14.55	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			2,045.21000	2.04521	2,096,530	14.55	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,287.21000	5.28721	5,158,410	14.51	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			1,223.47000	1.22347	1,168,270	12.88	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			3,841.18000	3.84118	3,928,320	13.59	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,840.58000	2.84058	2,746,490	13.59	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,101.50000	6.10150	5,964,870	14.83	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			2,093.40000	2.09340	2,145,830	14.51	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			1,758.96000	1.75896	1,803,560	14.83	0.00	0	100
Total R2044 Option												0.00	0	300
Total For R2044												121,485,245.58	1,329	35,064
R2048	On	07/02/2019	Bond Future			9.69000	94.90033	9.69000	94.90033		12.17	0.00	0	0
R2048	On	02/05/2019	Bond Future			9.90412	90.65832	9.87862	90.87732		13.22	0.00	0	109,119
R2048	On	01/08/2019	Bond Future			9.95945	92.38019	9.93717	92.56946		13.31	0.00	0	0
Total R2048 Future												0.00	0	109,119
R2048	On	02/05/2019	Bond Future	9.90	Call			2,374.93000	2.37493	2,247,270	13.46	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			2,191.25000	2.19125	2,282,590	13.46	0.00	0	0

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	9.91	Call			2,420.75000	2.42075	2,291,770	13.48	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			2,151.39000	2.15139	2,241,410	13.48	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,329.54000	2.32954	2,203,200	13.44	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			2,231.69000	2.23169	2,324,350	13.44	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,499.43000	5.49943	5,364,250	14.30	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			2,103.91000	2.10391	2,158,000	14.30	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,554.44000	5.55444	5,418,700	14.32	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			2,079.51000	2.07951	2,133,040	14.32	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			5,444.57000	5.44457	5,309,980	14.28	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			2,128.58000	2.12858	2,183,260	14.28	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	109,119
R207	On	07/02/2019	Bond Future			6.53000	101.18788	6.53000	101.18788		0.23	0.00	0	0
R207	On	02/05/2019	Bond Future			6.41337	102.78608	6.48955	102.73503		0.24	0.00	0	6,924
R207	On	01/08/2019	Bond Future			5.63473	101.09668	5.84080	101.00656		0.20	0.00	0	0
Total R207 Future												0.00	0	6,924
R207	On	02/05/2019	Bond Future	7.62	Call			752.36000	0.75236	803,410	0.39	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.39	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			758.97000	0.75897	810,020	0.39	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.39	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			745.74000	0.74574	796,790	0.39	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.39	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			651.04000	0.65104	741,050	0.33	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.14000	0.00014	0,030	0.33	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			655.34000	0.65534	745,360	0.33	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.13000	0.00013	0,030	0.33	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			646.73000	0.64673	736,740	0.33	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.15000	0.00015	0,040	0.33	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	6,924
R208	On	07/02/2019	Bond Future			7.07000	101.86979	7.07000	101.86979		0.98	0.00	0	0
R208	On	02/05/2019	Bond Future			7.12395	100.01953	7.15994	99.95690		1.13	0.00	0	13,834
R208	On	01/08/2019	Bond Future			7.02985	101.91939	7.09599	101.81825		1.23	0.00	0	0
Total R208 Future												0.00	0	13,834
R208	On	02/05/2019	Bond Future	8.03	Call			1,516.24000	1.51624	1,575,650	1.93	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			17.55000	0.01755	14,330	1.93	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			1,532.49000	1.53249	1,592,030	1.93	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			16.75000	0.01675	13,660	1.93	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,500.01000	1.50001	1,559,290	1.93	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			18.38000	0.01838	15,030	1.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/08/2019	Bond Future	8.16	Call			1,662.43000	1.66243	1,754,260	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			54.04000	0.05404	44,730	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,675.97000	1.67597	1,768,000	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			52.63000	0.05263	43,520	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,648.92000	1.64892	1,740,540	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			55.48000	0.05548	45,960	1.77	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	13,834
R209	On	07/02/2019	Bond Future			9.50000	75.07132	9.50000	75.07132		11.61	0.00	0	0
R209	On	02/05/2019	Bond Future			9.70471	72.19847	9.68464	72.32821		12.55	302,583,787.77	4,191	102,737
R209	On	01/08/2019	Bond Future			9.75928	73.56992	9.74282	73.67519		12.63	0.00	0	0
Total R209 Future												302,583,787.77	4,191	102,737
R209	On	02/05/2019	Bond Future	10.50	Call			5,370.25000	5.37025	5,251,980	14.65	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			365.12000	0.36512	376,590	14.65	0.00	0	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			3,024.50000	3.02450	3,105,540	12.33	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			809.58000	0.80958	760,880	12.33	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			6,422.06000	6.42206	6,299,050	14.65	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			211.78000	0.21178	218,510	14.65	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,717.49000	1.71749	1,641,350	12.82	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			1,747.54000	1.74754	1,801,140	12.82	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put			1,064.37000	1.06437	1,098,830	13.36	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,752.40000	2.75240	2,657,120	13.36	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,751.12000	1.75112	1,674,200	12.84	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			1,716.44000	1.71644	1,769,260	12.84	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,785.08000	1.78508	1,707,380	12.85	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			1,685.76000	1.68576	1,737,800	12.85	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			4,165.58000	4.16558	4,088,650	13.71	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,626.43000	1.62643	1,654,770	13.71	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			4,207.47000	4.20747	4,130,220	13.73	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,607.64000	1.60764	1,635,660	13.73	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,249.67000	4.24967	4,172,120	13.75	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,589.23000	1.58923	1,616,950	13.75	0.00	0	0
Total R209 Option												0.00	0	13,840
Total For R209												302,583,787.77	4,191	116,577
R210	On	07/02/2019	Bond Future			187.88869	187.88869	187.88869	187.88869			0.00	0	0
R210	On	02/05/2019	Bond Future			188.53680	188.53680	188.46534	188.46534			0.00	0	2,448
R210	On	01/08/2019	Bond Future			192.16313	192.16313	192.01987	192.01987			0.00	0	0
Total R210 Future												0.00	0	2,448
Total For R210												0.00	0	2,448

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	07/02/2019			Bond Future	156.20043	156.20043	156.20043	156.20043		0.00	0	0
R212	On	02/05/2019			Bond Future	158.79905	158.79905	158.78528	158.78528		0.00	0	4,973
R212	On	01/08/2019			Bond Future	159.63319	159.63319	159.55972	159.55972		0.00	0	0
Total R212 Future											0.00	0	4,973
Total For R212											0.00	0	4,973
R213	On	07/02/2019			Bond Future	9.27000	86.91824	9.27000	86.91824	9.31	0.00	0	0
R213	On	02/05/2019			Bond Future	9.47715	83.88928	9.45287	84.03934	10.05	294,283,594.24	3,508	27,886
R213	On	01/08/2019			Bond Future	9.53451	85.48258	9.51454	85.60410	10.12	0.00	0	0
Total R213 Future											294,283,594.24	3,508	27,886
R213	On	02/05/2019	9.49	Call	Bond Future		1,736.13000	1.73613	1,647,250	10.33	0.00	0	0
R213	On	02/05/2019	9.49	Put	Bond Future		1,506.79000	1.50679	1,567,970	10.33	0.00	0	0
R213	On	02/05/2019	9.50	Call	Bond Future		1,769.64000	1.76964	1,679,850	10.34	0.00	0	0
R213	On	02/05/2019	9.50	Put	Bond Future		1,478.68000	1.47868	1,538,950	10.34	0.00	0	0
R213	On	02/05/2019	9.48	Call	Bond Future		1,702.80000	1.70280	1,614,830	10.32	0.00	0	0
R213	On	02/05/2019	9.48	Put	Bond Future		1,535.15000	1.53515	1,597,240	10.32	0.00	0	0
R213	On	01/08/2019	9.99	Call	Bond Future		4,234.47000	4.23447	4,144,970	11.21	0.00	0	0
R213	On	01/08/2019	9.99	Put	Bond Future		1,405.44000	1.40544	1,437,460	11.21	0.00	0	0
R213	On	01/08/2019	10.00	Call	Bond Future		4,276.37000	4.27637	4,186,520	11.23	0.00	0	0
R213	On	01/08/2019	10.00	Put	Bond Future		1,389.25000	1.38925	1,420,920	11.23	0.00	0	0
R213	On	01/08/2019	9.98	Call	Bond Future		4,192.69000	4.19269	4,103,550	11.19	0.00	0	0
R213	On	01/08/2019	9.98	Put	Bond Future		1,421.81000	1.42181	1,454,190	11.19	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											294,283,594.24	3,508	27,886
R214	On	07/02/2019			Bond Future	9.67500	74.22828	9.67500	74.22828	12.50	0.00	0	0
R214	On	02/05/2019			Bond Future	9.89401	71.05178	9.86341	71.25732	13.51	304,598,980.86	4,287	24,306
R214	On	01/08/2019			Bond Future	9.94918	72.40128	9.92169	72.58409	13.56	0.00	0	0
Total R214 Future											304,598,980.86	4,287	24,306
R214	On	02/05/2019	9.86	Call	Bond Future		1,810.63000	1.81063	1,696,100	13.69	0.00	0	0
R214	On	02/05/2019	9.86	Put	Bond Future		1,833.60000	1.83360	1,924,610	13.69	0.00	0	0
R214	On	02/05/2019	9.87	Call	Bond Future		1,845.62000	1.84562	1,729,860	13.71	0.00	0	0
R214	On	02/05/2019	9.87	Put	Bond Future		1,801.28000	1.80128	1,891,060	13.71	0.00	0	0
R214	On	02/05/2019	9.85	Call	Bond Future		1,775.85000	1.77585	1,662,560	13.67	0.00	0	0
R214	On	02/05/2019	9.85	Put	Bond Future		1,866.24000	1.86624	1,958,490	13.67	0.00	0	0
R214	On	01/08/2019	10.33	Call	Bond Future		4,343.16000	4.34316	4,214,960	14.55	0.00	0	0
R214	On	01/08/2019	10.33	Put	Bond Future		1,704.77000	1.70477	1,759,380	14.55	0.00	0	0
R214	On	01/08/2019	10.34	Call	Bond Future		4,386.27000	4.38627	4,257,510	14.57	0.00	0	0
R214	On	01/08/2019	10.34	Put	Bond Future		1,685.28000	1.68528	1,739,330	14.57	0.00	0	0
R214	On	01/08/2019	10.32	Call	Bond Future		4,300.01000	4.30001	4,172,370	14.53	0.00	0	0
R214	On	01/08/2019	10.32	Put	Bond Future		1,724.31000	1.72431	1,779,480	14.53	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
Total R214 Option										0.00	0	0
Total For R214										304,598,980.86	4,287	24,306
Total for Bond										2,185,351,752.37	25,678	868,933
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/05/2019 GOVI			646.60200	646.60200	647.48400	647.48400				0.00	0	441
GOVI On 01/08/2019 GOVI			658.87900	658.87900	659.53500	659.53500				0.00	0	0
Total GOVI Future										0.00	0	441
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			3,860.00000	0.38600	12,680,000			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			3,960.00000	0.39600	12,780,000			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			3,760.00000	0.37600	12,580,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			208,550.00000	20.85500	201,990,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			208,450.00000	20.84500	201,890,000			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			208,650.00000	20.86500	202,090,000			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	441

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI									0.00	0	441
AL37 On 02/05/2019 Index Future			626.50800	626.50800	626.15800	626.15800			0.00	0	0
AL37 On 01/08/2019 Index Future			638.40400	638.40400	637.81100	637.81100			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 02/05/2019 Index Future			722.38100	722.38100	722.82900	722.82900			0.00	0	0
AL7T On 01/08/2019 Index Future			736.09800	736.09800	736.28200	736.28200			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 02/05/2019 Index Future			653.18100	653.18100	654.04500	654.04500			0.00	0	885
ALBI On 01/08/2019 Index Future			665.58300	665.58300	666.21800	666.21800			0.00	0	0
Total ALBI Future									0.00	0	885
Total For ALBI									0.00	0	885
IGOV On 02/05/2019 Index Future			260.97200	260.97200	260.75800	260.75800			0.00	0	737
IGOV On 01/08/2019 Index Future			265.99000	265.99000	265.67400	265.67400			0.00	0	0
Total IGOV Future									0.00	0	737
Total For IGOV									0.00	0	737
Total for Index									0.00	0	1,622
JIBAR F On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.68000	96.68000	96.63000	96.63000			0.00	0	51
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									2,185,351,752.37	25,678	871,047
AA05 On 22/03/2019 Spot Bond			8.35000	103.80386	8.35000	103.78030			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	100.02480			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.96500	104.19540	8.96500	104.17030			10,937,300,000,000.00	1,220,000,000	305,000,000
Total AA07 SPOT									10,937,300,000,000.00	1,220,000,000	305,000,000
Total For AA07									10,937,300,000,000.00	1,220,000,000	305,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	103.52100	10.00000	103.49400			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	102.59467	10.84000	102.56476			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	105.12840	11.37000	105.09629			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	105.36926	11.81000	105.33586			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	30.11301	100.00000	30.04562			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	23.10672	100.00000	23.05585				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	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.81000	4.81000	4.81000	276.48644				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
ABFN0: On 17/03/2020 Spot Bond					0.00000	102.22242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond					0.00000	101.55689				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond					0.00000	100.50540				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN10 On 09/04/2019 Spot Bond					0.00000	100.88434				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond					0.00000	100.58704				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond					0.00000	101.35264				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond					0.00000	100.71959				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond					0.00000	101.28383				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN16 On 17/05/2019 Spot Bond					0.00000	99.94936				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond					0.00000	103.02490				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN18 On 30/05/2020 Spot Bond					0.00000	102.16865				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN20 On 30/05/2022 Spot Bond					0.00000	103.02741				0.00	0	120,000,000
Total ABFN21 SPOT										0.00	0	120,000,000
Total For ABFN21										0.00	0	120,000,000
ABFN21 On 30/05/2024 Spot Bond					0.00000	103.34837				0.00	686,000,000	343,000,000

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 ABFN22 SPOT										0.00	686,000,000	343,000,000
Total For ABFN22										0.00	686,000,000	343,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.43640				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.87448				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.68272				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.70340				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.74990				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.80251				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.32610				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.18903				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	99.97890				0.00	0	100,000,000
Total ABFN31 SPOT										0.00	0	100,000,000
Total For ABFN31										0.00	0	100,000,000
ABFN3: On 15/11/2023 Spot Bond					0.00000	99.97823				0.00	0	6,500,000,000
Total ABFN32 SPOT										0.00	0	6,500,000,000
Total For ABFN32										0.00	0	6,500,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	99.97804				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.16216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.16554				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.16745				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.17179				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.32845				0.00	0	1,000,000,000
Total ABK10 SPOT										0.00	0	1,000,000,000
Total For ABK10										0.00	0	1,000,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	99.93371				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	97.16932				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.88569				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	101.54246				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	101.23611				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	99.89139				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			6.26000	6.26000	6.26000	144.35320				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	44.49446	100.00000	44.39255				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.60000	6.60000	6.60000	127.28285				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	18.05363	100.00000	18.01229				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.64000	8.64000	8.64000	120.63213				0.00	0	650,000,000
Total ABKI04 SPOT										0.00	0	650,000,000
Total For ABKI04										0.00	0	650,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.30660	100.00000	11.28057				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	92.21660				0.00	0	3,200,000,000
Total ABKS1 SPOT										0.00	0	3,200,000,000
Total For ABKS1										0.00	0	3,200,000,000
ABN05 On 18/04/2021 Spot Bond			4.12000	198.25920	4.12000	198.22403				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			3.95000	3.95000	3.95000	126.67375				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			3.84500	3.84500	3.84500	177.25011			6,536,500,000,000.00	1,700,000,000	850,000,000	
Total ABN62 SPOT									6,536,500,000,000.00	1,700,000,000	850,000,000	
Total For ABN62									6,536,500,000,000.00	1,700,000,000	850,000,000	
ABN63 On 07/12/2033 Spot Bond			3.75000	3.75000	3.75000	219.02568			0.00	0	0	
Total ABN63 SPOT									0.00	0	0	
Total For ABN63									0.00	0	0	
ABN67 On 28/02/2023 Spot Bond			9.55000	9.55000	9.55000	97.65188			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			10.17500	10.17500	10.17500	103.28756			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			8.34000	8.34000	8.34000	99.49068			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.72000	10.72000	10.72000	100.40970			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.36500	105.37477	8.36500	105.35105		10,372,600,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,372,600,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,372,600,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.10500	103.69615	8.10500	103.67339		0.00	0	49,000,000	
Total ABS12 SPOT								0.00	0	49,000,000	
Total For ABS12								0.00	0	49,000,000	
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.42193	9.20000	102.39649		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			9.04500	104.19604	9.04500	104.17057		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			8.17500	104.22893	8.17500	104.20586		0.00	0	13,000,000	
Total ABS14 SPOT								0.00	0	13,000,000	
Total For ABS14								0.00	0	13,000,000	
ABS15 On 11/11/2022 Spot Bond			8.83000	105.48393	8.83000	105.45876		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			9.46000	107.30688	9.46000	107.27949		0.00	0	45,000,000	
Total ABS16 SPOT								0.00	0	45,000,000	
Total For ABS16								0.00	0	45,000,000	
ABS17 On 11/11/2027 Spot Bond			9.77000	107.79409	9.77000	107.76568		29,310,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								29,310,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								29,310,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			9.40000	105.45602	9.40000	105.42927		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			8.91000	100.84210	8.91000	100.81795		0.00	0	8,012,000,000	
Total ABS6 SPOT								0.00	0	8,012,000,000	
Total For ABS6								0.00	0	8,012,000,000	
ABS7 On 11/09/2026 Spot Bond			9.83000	98.39564	9.83000	98.36956		69,989,600,000,000.00	7,120,000,000	4,060,000,000	

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 ABS7 SPOT									9,989,600,000,000.00	7,120,000,000	4,060,000,000
Total For ABS7									9,989,600,000,000.00	7,120,000,000	4,060,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.70644	100.00000	12.67800			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			3.84000	3.84000	3.84000	287.91583			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			3.30000	154.08278	3.30000	154.05881			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	103.93700	10.00000	103.91000			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	90.79297			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	89.85049			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.25500	8.25500	8.25500	102.95893			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	227.69944			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	227.76167			0.00	0	0

Contract 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	101.44264				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	103.93700	10.00000	103.91000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	101.44722				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			8.89000	8.89000	8.89000	101.77660				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	101.44286				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.36680				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	101.77102				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2022 Spot Bond					0.00000	101.43504				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	102.07371				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.47292				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	101.47759				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.47759				0.00	0	0

Contract 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	101.50344				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	101.50344				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	153.67471				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	156.38453				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.30189				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.42898				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	100.01776				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.43686				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.42288				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.40008				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	102.01584				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.15092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	99.84348				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	99.84255				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	102.06613				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	101.32136				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.65845				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.32300				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	100.39214				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	100.77670				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.64768				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	100.82960				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	100.79328				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.09030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C On 18/04/2019 Spot Bond					0.00000	100.98186			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHF5A On 21/08/2021 Spot Bond					0.00000	101.97738			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	102.03563			0.00	0	0
Total AHF5A2 SPOT									0.00	0	0
Total For AHF5A2									0.00	0	0
AHF5A On 21/08/2023 Spot Bond			10.15000	103.64965	10.15000	101.94997			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	102.10537			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	102.19836			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	102.84908			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 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		1,269,480,000,000.00	12,694,800	12,694,800	
Total AHY2U SPOT								1,269,480,000,000.00	12,694,800	12,694,800	
Total For AHY2U								1,269,480,000,000.00	12,694,800	12,694,800	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total AIG2U SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For AIG2U								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
AIR01 On 15/03/2019 Spot Bond			8.18000	103.63966	8.18000	103.61658		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.52000	110.77413	9.52000	110.74583				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			9.34000	101.59847	9.34000	101.57286				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.95000	96.05149	10.95000	96.02321				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			4.15500	178.19486	4.15500	178.16310				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	101.75109				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.62703				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	99.74166				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.39061				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	101.25077				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.52368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.53685				0.00	80,000,000	40,000,000
Total APF09 SPOT										0.00	80,000,000	40,000,000
Total For APF09										0.00	80,000,000	40,000,000
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total AS126U SPOT										0.00	0	5,000,000,000
Total For AS126U										0.00	0	5,000,000,000
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total AS127U SPOT										0.00	0	5,000,000,000
Total For AS127U										0.00	0	5,000,000,000
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	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
ASN011 On 20/03/2019 Spot Bond					0.00000	101.36687				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN014 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
ASN022 On 07/12/2033 Spot Bond			4.00000	237.34030	4.00000	237.29901				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN028 On 20/06/2019 Spot Bond					0.00000	101.59621				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN034 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
ASN036 On 10/11/2019 Spot Bond					0.00000	98.58538				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN037 On 07/12/2033 Spot Bond			4.01500	212.58517	4.01500	212.54809				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN040 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	100.59532				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.43724				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.38030				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	100.17407				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	101.61104				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.38176				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.62559				0.00	0	43,000,000
Total ASN083 SPOT										0.00	0	43,000,000
Total For ASN083										0.00	0	43,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	102.03807				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	103.06786				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	100.60764				0.00	0	0

Contract 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	100.01645				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	85.25550				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	101.85913				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	101.73842				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	101.80677				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	101.39350				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	99.73830				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	99.74065				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	99.74271				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	101.83924				0.00	10,000,000	5,000,000
Total ASN131 SPOT										0.00	10,000,000	5,000,000
Total For ASN131										0.00	10,000,000	5,000,000
ASN131 On 03/03/2019 Spot Bond					0.00000	101.82431				0.00	0	0

Contract 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
ASN13: On 20/12/2020 Spot Bond					0.00000	101.79161				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.03000	150.95906	4.03000	150.93258				0.00	0	2,000,000,000
Total ASN137 SPOT										0.00	0	2,000,000,000
Total For ASN137										0.00	0	2,000,000,000
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	103.07224				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	81.01369				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	95.83732				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.25809				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.07500	150.76900	4.07500	150.74237				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	116.47535				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	101.89900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.74500	165.20597	4.74500	165.17392				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 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
ASN156 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
ASN157 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
ASN159 On 08/08/2021 Spot Bond					0.00000	100.15557				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond					0.00000	99.88202				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 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
ASN163 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
ASN164 On 20/06/2021 Spot Bond					0.00000	102.42260				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 02/12/2019 Spot Bond					0.00000	101.77957				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.58249				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.55090				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.16736				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.38500	102.68585	4.38500	102.66686				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.35148				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.36395				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.45031				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	99.69599				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	99.66787				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.87043				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.93931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.83485				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	101.62579				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.83398				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	101.57945				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	101.35908				0.00	0	50,000,000
Total ASN274 SPOT										0.00	0	50,000,000
Total For ASN274										0.00	0	50,000,000
ASN27: On 08/08/2019 Spot Bond					0.00000	100.13556				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	99.97666				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	99.85617				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	99.83472				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	101.62731				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	101.24008				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	101.41986				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN300 SPOT									0.00	0	0
Total For ASN300									0.00	0	0
ASN31(On 20/12/2023 Spot Bond					0.00000	100.69910			0.00	100,000,000	50,000,000
Total ASN310 SPOT									0.00	100,000,000	50,000,000
Total For ASN310									0.00	100,000,000	50,000,000
ASN31(On 17/01/2020 Spot Bond					0.00000	99.35504			0.00	0	0
Total ASN314 SPOT									0.00	0	0
Total For ASN314									0.00	0	0
ASN31(On 20/01/2021 Spot Bond					0.00000	100.37425			0.00	0	0
Total ASN315 SPOT									0.00	0	0
Total For ASN315									0.00	0	0
ASN31(On 30/04/2020 Spot Bond					0.00000	100.18516			0.00	0	0
Total ASN316 SPOT									0.00	0	0
Total For ASN316									0.00	0	0
ASN31(On 30/03/2020 Spot Bond					0.00000	100.15449			0.00	0	0
Total ASN317 SPOT									0.00	0	0
Total For ASN317									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	102.22979			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			8.66500	103.33102	8.66500	103.30695		17,330,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								17,330,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								17,330,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			8.61500	105.49869	8.61500	105.47410		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	103.66700	9.30000	103.64096		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	102.85950		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW24 On 30/09/2019 Spot Bond					0.00000	101.84470		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	100.90194				0.00	0	114,000,000
Total BAW25 SPOT										0.00	0	114,000,000
Total For BAW25										0.00	0	114,000,000
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	103.05252				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	99.81459				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	101.67076				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	101.41072				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	101.48731				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	101.64461				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.96072				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.80835				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.89959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.88000	105.08215	11.88000	105.04865				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			11.96500	11.96500	11.96500	102.04509				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	101.51402				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	101.42883				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	102.66695				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	101.44098				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.38023				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.42894				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.88000	11.88000	11.88000	99.09696				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.34997				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.55414				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.34997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.80497				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	106.23762				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	101.86560				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	101.62326				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	101.65273				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.65273				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	101.65273				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.61927				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	100.74412				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	100.00925				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.01075				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.53735				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.19239				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD020€ On 28/04/2028 Spot Bond			8.79000	8.79000	8.79000	203.61565				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			8.79000	8.79000	8.79000	204.23007				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD030€ On 18/04/2028 Spot Bond			9.17500	9.17500	9.17500	96.18504				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	10.66280	100.00000	10.63907				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	100.23012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A71 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	100.81040				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.91500	103.98030	8.91500	103.95526				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.01296				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.65500	101.54680	8.65500	101.52304				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			10.46500	106.39178	10.46500	106.36180				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	104.26144				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.81000	108.25131	10.81000	108.21982				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	102.15707				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			10.16500	106.15083	10.16500	106.12176				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.27637				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.94500	106.31785	10.94500	106.28655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.92306			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			9.59500	104.53628	9.59500	104.50965			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.37584			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.45185			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	102.42003			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	102.89363			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.33538			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.93938			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.20243			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	101.27487			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			9.01000	101.05972	9.01000	101.03558		39,644,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								39,644,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								39,644,000,000,000.00	4,400,000,000	2,200,000,000	
BID07 On 30/06/2020 Spot Bond					0.00000	101.30654		0.00	0	60,000,000	

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 BID07 SPOT										0.00	0	60,000,000
Total For BID07										0.00	0	60,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.11251				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.05160				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	99.97810				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.98000	104.76712	8.98000	104.74169				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.38364				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.48834				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.26321				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.66201				0.00	0	20,000,000
Total BPPF04 SPOT										0.00	0	20,000,000
Total For BPPF04										0.00	0	20,000,000
BPPF0 On 22/03/2019 Spot Bond					0.00000	101.16227				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.21378				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	100.49186				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.51317				0.00	0	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF11 SPOT										0.00	0	130,000,000
Total For BPPF11										0.00	0	130,000,000
BPPF1: On 09/10/2019 Spot Bond					0.00000	100.80092				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.97100				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	100.46341				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20: On 27/03/2020 Spot Bond					0.00000	101.25725				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21: On 27/03/2021 Spot Bond					0.00000	101.24375				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond					0.00000	100.33577				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2: On 10/11/2021 Spot Bond					0.00000	100.01892				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	103.88748				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.76000	105.93008	9.76000	105.90266				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	104.45771				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			9.26500	101.48339	9.26500	101.45801				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.27174				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	100.38197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.56500	106.09470	9.56500	106.06733			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	100.82233			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.99616			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			10.14500	110.19645	10.14500	110.16650			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			10.02000	108.49873	10.02000	108.46959		12,024,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								12,024,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								12,024,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			10.32000	108.42204	10.32000	108.39190		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			10.32000	10.32000	10.32000	100.24744		0.00	0	0	
Total CCT04 SPOT								0.00	0	0	
Total For CCT04								0.00	0	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	103.93740	10.00000	103.91030		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	102.49871		0.00	0	0	
Total CGR21 SPOT								0.00	0	0	
Total For CGR21								0.00	0	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.04859		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	101.87476		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	102.85855		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.24827				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.73039				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	101.58041				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.02817				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.49649				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.32199				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	100.18340				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.20600				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	150.68717	3.14000	150.58943				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.00000	4.00000	4.00000	146.83039				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	99.78864	8.59000	99.72905				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	99.76998	9.35000	99.74449				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.69000	103.86064	8.69000	103.83614				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	99.99993				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.83000	98.53429	10.83000	98.50559				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.35000	99.97963	11.35000	99.94915				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.58258				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	99.99994				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	101.57945				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	101.68564				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.80071				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	101.30293				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.01000	106.40767	10.01000	106.37895				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	101.40544				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	100.23737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.15000	108.36215	12.15000	108.32685				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.24590				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	100.45304				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	110.19060				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	101.38640				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/03/2021 Spot Bond			8.96500	105.73328	8.96500	105.70767				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	100.65816				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	102.64851	10.98000	102.61820				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.47516	11.00000	104.44427				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	101.56395				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.94000	105.27385	11.94000	105.24012				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	101.69760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.41211				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	100.47800				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.49597				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.41984				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.52644				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	102.14387				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	99.99995				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	99.99995				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	101.41973				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	101.42732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	100.79273				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	101.56403				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.01136				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	101.52025				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	102.60510				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	101.62473				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	100.84344				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.50964				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	101.70063				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	53.71579				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	101.71580				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	100.58921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.31781				0.00	0	0
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 20/12/2020 Spot Bond					0.00000	102.01882				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	138.83761				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	107.93160				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	108.68740				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	109.40650				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	139.33446				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	101.55647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	101.48814				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	100.26816				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	140.62967				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	102.77329				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 23/05/2021 Spot Bond					0.00000	99.71510				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.06500	107.15623	9.06500	107.12999				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.30000	149.82295	4.30000	149.79558				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN450 On 31/01/2025 Spot Bond			6.50000	110.22342	6.50000	110.19675				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 31/01/2025 Spot Bond			6.44000	110.58203	6.44000	110.55546				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 04/05/2021 Spot Bond					0.00000	99.71801				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 20/12/2021 Spot Bond					0.00000	101.74936				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 17/11/2021 Spot Bond					0.00000	99.90310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	102.86575				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.99163				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	102.69568				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.13500	102.28964	10.13500	102.26216				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.76000	105.03030	9.76000	105.00266				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	101.51132				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	101.17753				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	101.19255				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	102.45606				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	99.91131				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	99.86721				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN473 On 23/06/2021 Spot Bond					0.00000	102.36742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.57162				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	20.64548	100.00000	20.59929				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	102.35803				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	99.96961				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	101.37132				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	102.85935				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.06500	103.40460	9.06500	103.37942				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	102.04162				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			12.44000	102.84782	12.44000	102.88079				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			9.24000	100.18496	9.24000	100.15996				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	101.55085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49(On 28/03/2022 Spot Bond					0.00000	102.45051				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49(On 07/06/2022 Spot Bond					0.00000	102.35803				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49(On 30/09/2019 Spot Bond					0.00000	101.22222				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49(On 20/06/2022 Spot Bond					0.00000	101.57034				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49(On 07/06/2022 Spot Bond			11.56500	108.97227	11.56500	103.11672				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49(On 29/08/2020 Spot Bond					0.00000	101.87595				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49(On 04/09/2024 Spot Bond			9.84000	105.51721	9.84000	105.48921				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49(On 04/09/2024 Spot Bond					0.00000	103.48642				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49(On 08/06/2022 Spot Bond					0.00000	104.52889				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49(On 20/05/2021 Spot Bond					0.00000	99.85668				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50(On 10/10/2020 Spot Bond					0.00000	100.86189				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	100.89261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.92462				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	101.62038				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	100.92462				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.51515				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	100.36021				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	101.58698				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	99.70907				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	100.87875				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	96.99136				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	102.20794				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	99.70892				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	99.65042				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	101.13417	9.96000	104.16573				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	100.30705	10.01000	102.91285				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	102.13573				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	100.81674	9.60000	102.38066				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	101.61178				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.39296				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	101.96291				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	100.02352				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	104.02978	9.20000	104.00394				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.51802				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	100.43698				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	103.48012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	103.37357				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	104.58728				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	101.54745				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	101.61178				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	102.21989				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.49590				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	100.70573				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.40000	10.40000	10.40000	100.52527				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	98.50106				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	100.50425				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	99.90065				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	101.86762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54(On 17/01/2024 Spot Bond					0.00000	100.79582				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	106.54354				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	101.93486				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	102.70495				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	100.78453				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54 On 21/08/2026 Spot Bond			9.87000	100.40916	9.87000	100.53772				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54 On 29/03/2025 Spot Bond			9.92000	103.83278	9.92000	104.45139				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54 On 12/11/2025 Spot Bond			10.01000	103.00933	10.01000	103.32999				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54 On 07/12/2025 Spot Bond			4.23000	4.23000	4.23000	101.36961				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	235.41040				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			4.23000	4.23000	4.23000	101.36878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN55 On 20/12/2023 Spot Bond					0.00000	102.27473				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55 On 20/12/2020 Spot Bond					0.00000	100.90907				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55 On 15/11/2023 Spot Bond					0.00000	99.97550				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55 On 12/11/2023 Spot Bond					0.00000	100.56169				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55 On 24/11/2024 Spot Bond					0.00000	99.73378				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55 On 17/01/2024 Spot Bond					0.00000	100.22809				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN56 On 20/12/2023 Spot Bond			5.13000	100.90441	5.13000	100.05891				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.17500	96.20875	9.17500	96.18504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.79000	8.79000	8.79000	203.61565				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.79000	8.79000	8.79000	204.23007				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.38201				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	101.38194				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	101.43492				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	99.90398				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			8.81500	114.30595	8.81500	114.27886			5,289,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT									5,289,000,000,000.00	600,000,000	300,000,000	
Total For COJ05									5,289,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			9.04500	107.55019	9.04500	107.52391			0.00	0	0	
Total COJ07 SPOT									0.00	0	0	
Total For COJ07									0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			10.43000	106.87238	10.43000	106.84253			0.00	0	0	
Total COJ08 SPOT									0.00	0	0	
Total For COJ08									0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.59000	104.28603	9.59000	104.25920			0.00	0	0	
Total COJG01 SPOT									0.00	0	0	
Total For COJG01									0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.08500	100.12941	10.08500	100.10235			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.56500	96.18149	11.56500	96.15179			4,626,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,626,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,626,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.52000	90.26620	11.52000	90.23843			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			12.05500	12.05500	12.05500	96.98864			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	101.39928			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.27461			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.56600			0.00	0	0
Total DENG83 SPOT									0.00	0	0
Total For DENG83									0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	101.25593			0.00	0	0
Total DENG84 SPOT									0.00	0	0
Total For DENG84									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.41706			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	101.18413				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	101.23810				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	101.31606				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	101.56602				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	100.34616				0.00	9,000,000,000	3,000,000,000
Total DENG90 SPOT										0.00	9,000,000,000	3,000,000,000
Total For DENG90										0.00	9,000,000,000	3,000,000,000
DOL009 On 20/12/2019 Spot Bond					0.00000	87.27257				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	102.63115				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	99.84160				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	100.01306				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.84000	9.84000	9.84000	105.10409				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	99.83800				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.46000	102.62977	8.46000	102.60641				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.47500	101.10163	8.47500	101.07845				0.00	0	23,000,000
Total DV22 SPOT										0.00	0	23,000,000
Total For DV22										0.00	0	23,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	50.59305	100.00000	50.47984				0.00	0	0
Total DV22/R207 SPOT										0.00	0	0
Total For DV22/R207										0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.97000	108.08925	8.97000	108.06347		31,215,600,000,000.00		3,480,000,000		3,737,781,700
Total DV23 SPOT								11,215,600,000,000.00		3,480,000,000		3,737,781,700
Total For DV23								11,215,600,000,000.00		3,480,000,000		3,737,781,700
DV23/R On 27/02/2023 Spot Bond			100.00000	18.02857	100.00000	17.98888				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	18.02857	100.00000	17.98888				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			9.25000	101.65519	9.25000	101.63021				0.00	0	2,342,216,500
Total DV24 SPOT										0.00	0	2,342,216,500
Total For DV24										0.00	0	2,342,216,500
DV24/R On 18/02/2024 Spot Bond			9.69000	99.92289	9.69000	99.89720				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.92289	9.69000	99.89720				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			11.19000	93.45508	11.19000	93.42744				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	99.91971	10.10000	99.89296				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.91971	10.10000	99.89296				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	102.00970				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.85380				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	101.44012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20(On 31/08/2020 Spot Bond					0.00000	101.95837			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	100.60625			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	101.89076			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	101.78351			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	102.61123			0.00	0	50,000,000
Total DVF22B SPOT									0.00	0	50,000,000
Total For DVF22B									0.00	0	50,000,000
DVF22(On 24/10/2022 Spot Bond					0.00000	100.50343			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.54446			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			8.15500	107.73807	8.15500	107.71428		1,902,561,500,000.00		233,300,000	111,100,000
Total E170 SPOT								1,902,561,500,000.00		233,300,000	111,100,000
Total For E170								1,902,561,500,000.00		233,300,000	111,100,000
E170/R On 01/08/2020 Spot Bond			100.00000	40.37626	100.00000	40.28591		0.00		0	0
Total E170/R207 SPOT								0.00		0	0
Total For E170/R207								0.00		0	0
ECN20 On 14/03/2020 Spot Bond			8.26500	105.48951	8.26500	105.46591		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			8.77500	106.71289	8.77500	106.68758		0.00		0	0
Total ECN22 SPOT								0.00		0	0
Total For ECN22								0.00		0	0
ECN24 On 14/03/2024 Spot Bond			9.55000	105.79764	9.55000	105.77038		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.26000	105.10371	4.26000	105.08462				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			4.03500	95.26652	4.03500	95.24979				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	123.12897	2.25000	123.11333				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			3.88500	129.77655	3.88500	129.75431				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			3.89500	115.81583	3.89500	115.79595				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			3.89500	113.47680	3.89500	113.45731				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			3.92000	105.33510	3.92000	105.31699				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			4.00500	96.73867	4.00500	96.72175				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	123.12897	2.25000	123.11333				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			8.49500	103.27824	8.49500	103.25450				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			8.46500	108.83053	8.46500	108.80561				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.69000	100.31842	10.69000	100.28955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.99000	10.99000	10.99000	96.03392				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			11.16500	11.16500	11.16500	101.64834				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			10.67000	10.67000	10.67000	100.35389		272,565,150,000.00		25,545,000	25,545,000	25,545,000
Total EMM06 SPOT								272,565,150,000.00		25,545,000	25,545,000	25,545,000
Total For EMM06								272,565,150,000.00		25,545,000	25,545,000	25,545,000
EMM07 On 10/07/2027 Spot Bond			10.52000	10.52000	10.52000	100.96138				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			11.25000	11.25000	11.25000	86.37454				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	100.62567				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	100.58426				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.76922				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.76951				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.96688				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.50965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	102.16139				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	100.75715				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	101.92372				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	101.81397				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	101.63500				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	101.66320				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	100.56376				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	101.66997				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 06/09/2019 Spot Bond					0.00000	101.60158				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 03/04/2019 Spot Bond					0.00000	101.09573				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	100.18503				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.40108				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	100.47609				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	99.90735				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	99.90446				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	99.90200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	99.89397			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	103.93700	10.00000	103.91000			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	99.68478			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	99.99497			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2:On 17/08/2019 Spot Bond					0.00000	100.13051			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	99.91116			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	99.90797			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			9.10000	103.49500	9.10000	103.46957		37,528,400,000,000.00	4,124,000,000	1,941,617,400	
Total ES23 SPOT								37,528,400,000,000.00	4,124,000,000	1,941,617,400	
Total For ES23								37,528,400,000,000.00	4,124,000,000	1,941,617,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.56768	10.00000	100.54058		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			10.02000	92.04748	10.02000	92.02275		64,128,000,000,000.00	6,400,000,000	3,214,233,400	
Total ES26 SPOT								64,128,000,000,000.00	6,400,000,000	3,214,233,400	
Total For ES26								64,128,000,000,000.00	6,400,000,000	3,214,233,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.91865	7.85000	102.89688		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.95000	78.31010	10.92500	78.43362		74,467,665,000,000.00	6,800,700,000	3,911,735,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 SPOT									'4,467,665,000,000.00	6,800,700,000	3,911,735,400
Total For ES33									'4,467,665,000,000.00	6,800,700,000	3,911,735,400
ES33/R On 15/09/2033 Spot Bond			7.50000	103.16083	7.50000	103.13985			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			11.17500	80.59699	11.17500	80.57292			60,345,000,000,000.00	5,400,000,000	20,364,351,100
Total ES42 SPOT									0,345,000,000,000.00	5,400,000,000	20,364,351,100
Total For ES42									0,345,000,000,000.00	5,400,000,000	20,364,351,100
ES42/R On 25/04/2042 Spot Bond			8.50000	102.61789	8.50000	102.59442			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	100.69357			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	99.94636			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.38959			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.43499			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	10.97626	100.00000	13.65993			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	17.88331	100.00000	22.27498			0.00	0	0
Total FFB1U SPOT									0.00	0	0
Total For FFB1U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.97474				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.21609				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	101.78036				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.39651				0.00	140,000,000	70,000,000
Total FIFB11 SPOT										0.00	140,000,000	70,000,000
Total For FIFB11										0.00	140,000,000	70,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.02293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.17045				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	99.86289				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT004 On 15/02/2019 Spot Bond					0.00000	101.40986				0.00	0	0
Total FNT004 SPOT										0.00	0	0
Total For FNT004										0.00	0	0
FNT006 On 03/05/2019 Spot Bond					0.00000	100.66342				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FNT007 On 05/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		198,029,970,000,000.00		1,980,299,700	1,980,299,700	
Total FNT007 SPOT								18,029,970,000,000.00		1,980,299,700	1,980,299,700	
Total For FNT007								18,029,970,000,000.00		1,980,299,700	1,980,299,700	
FNT008 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		338,230,680,000,000.00		3,382,306,800	1,127,435,600	
Total FNT008 SPOT								18,230,680,000,000.00		3,382,306,800	1,127,435,600	
Total For FNT008								18,230,680,000,000.00		3,382,306,800	1,127,435,600	
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	
FRB12 On 02/06/2019 Spot Bond					0.00000	102.10818				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.92327				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.16500	10.16500	10.16500	101.67254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	104.20352				0.00	0	100,000,000
Total FRB15 SPOT										0.00	0	100,000,000
Total For FRB15										0.00	0	100,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.29654				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	105.52647				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.17228				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			10.86500	106.95202	10.86500	106.92094				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	105.01179				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	104.93942				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.56109				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.30425				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	100.91258				0.00	0	50,000,000
Total FRB24 SPOT										0.00	0	50,000,000
Total For FRB24										0.00	0	50,000,000
FRB122 On 31/01/2022 Spot Bond			3.46000	153.39156	3.46000	153.36704				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	100,000,000
Total For FRBI22										0.00	0	100,000,000
FRBI23 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	291.31958				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	126.25545				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			4.12500	173.41792	4.12500	173.38715		11,529,375,000,000.00		2,795,000,000	2,845,000,000	
Total FRBI28 SPOT								11,529,375,000,000.00		2,795,000,000	2,845,000,000	
Total For FRBI28								11,529,375,000,000.00		2,795,000,000	2,845,000,000	
FRBI29 On 31/03/2029 Spot Bond			4.18500	4.18500	4.18500	87.47889				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			4.28000	4.28000	4.28000	206.30219				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			4.62500	90.79640	4.62500	90.77907				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			4.65500	91.18907	4.65500	91.17159				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			8.44000	8.44000	8.44000	86.41143				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.54000	9.54000	9.54000	59.39242				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.52000	9.52000	9.52000	58.58470				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			4.60000	4.60000	4.60000	122.22411				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	99.81468				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond					0.00000	101.58983				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	93.12799				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 20/03/2019 Spot Bond					0.00000	101.47198				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond					0.00000	101.47337				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	101.15413				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	103.93700	10.00000	103.91000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19:On 20/06/2024 Spot Bond					0.00000	101.54592				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20:On 20/06/2019 Spot Bond					0.00000	101.54661				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208: On 07/10/2020 Spot Bond					0.00000	103.01778				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	101.51880				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	100.17701				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	100.35157				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	100.25268				0.00	820,000,000	410,000,000
Total FRC219 SPOT										0.00	820,000,000	410,000,000
Total For FRC219										0.00	820,000,000	410,000,000
FRC220: On 31/01/2022 Spot Bond			4.11000	150.62137	4.11000	150.59461				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222: On 20/05/2020 Spot Bond					0.00000	102.12987				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC226: On 31/01/2022 Spot Bond			4.97000	147.04763	4.97000	147.01811				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234: On 20/12/2020 Spot Bond					0.00000	102.16557				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC235: On 08/02/2020 Spot Bond					0.00000	95.62420				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23: On 19/10/2020 Spot Bond					0.00000	105.17418			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	95.90553			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	105.78173			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	105.86956			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	95.37725			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	95.27739			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	101.28972			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	97.72021			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.27699			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	101.02793			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	96.23535			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	100.20940			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond					0.00000	104.74151				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	101.02473				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	100.02682				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	101.56207				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	101.38170				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	102.73946				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	101.15759				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	100.44075				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25(On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	107.26325				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	107.93857	3.45500	107.92148				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	100.84772				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	100.76792				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	101.31657				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	100.76625				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	101.71589				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	101.90242				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	103.27649				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	100.54300				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	99.91593				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	100.38421				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.38866				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	102.81396	9.80000	102.78679				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.55617				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0

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 12/12/2020 Spot Bond					0.00000	101.55965				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	101.71599				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	101.10839				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	102.04719				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28(On 20/12/2023 Spot Bond					0.00000	101.51863				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	102.53536				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	103.67611				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28(On 26/01/2021 Spot Bond					0.00000	100.54415				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	100.03129				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	101.40162				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28(On 27/02/2023 Spot Bond					0.00000	100.18630				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28(On 01/02/2020 Spot Bond					0.00000	100.15714				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC288 On 01/02/2020 Spot Bond					0.00000	100.15714				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC289 On 20/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,500,000,000
Total FRC289 SPOT										0.00	0	5,500,000,000
Total For FRC289										0.00	0	5,500,000,000
FRC66 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	147.92326				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			4.69000	4.69000	4.69000	148.17127				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			4.67000	4.67000	4.67000	148.25407				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16U On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18U 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
FRD19U 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
FRD20U 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
FRD21U 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
FRD22U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD23U SPOT									0.00	0	0
Total For FRD23U									0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD25U SPOT									0.00	0	0
Total For FRD25U									0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,200,000,000
Total FRD26U SPOT									0.00	0	5,200,000,000
Total For FRD26U									0.00	0	5,200,000,000
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		980,000,000,000,000.00	9,800,000,000		0
Total FRD27U SPOT								980,000,000,000,000.00	9,800,000,000		0
Total For FRD27U								980,000,000,000,000.00	9,800,000,000		0
FRI33 On 28/02/2033 Spot Bond			4.63500	87.32925	4.63500	87.31250			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			4.61000	99.40895	4.61000	99.38994			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	101.05542			0.00	0	670,400,000
Total FRJ19 SPOT									0.00	0	670,400,000
Total For FRJ19									0.00	0	670,400,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.34949			0.00	0	884,100,000
Total FRJ20 SPOT									0.00	0	884,100,000
Total For FRJ20									0.00	0	884,100,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.83281			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.69715			0.00	24,000,000,000	57,400,000,000
Total FRJ22 SPOT									0.00	24,000,000,000	57,400,000,000
Total For FRJ22									0.00	24,000,000,000	57,400,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.84869			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ24 On 14/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			720,000,000,000,000.00	97,200,000,000	58,900,000,000
Total FRJ24 SPOT									720,000,000,000,000.00	97,200,000,000	58,900,000,000
Total For FRJ24									720,000,000,000,000.00	97,200,000,000	58,900,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.31509			0.00	0	100,000,000
Total FRJ25 SPOT									0.00	0	100,000,000
Total For FRJ25									0.00	0	100,000,000
FRJ26 On 14/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			140,000,000,000,000.00	11,400,000,000	9,900,000,000
Total FRJ26 SPOT									140,000,000,000,000.00	11,400,000,000	9,900,000,000
Total For FRJ26									140,000,000,000,000.00	11,400,000,000	9,900,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.03862			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRJ29 On 14/02/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	32,500,000,000	30,000,000,000
Total FRJ29 SPOT									250,000,000,000,000.00	32,500,000,000	30,000,000,000
Total For FRJ29									250,000,000,000,000.00	32,500,000,000	30,000,000,000
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.44300	3.44300	3.44300	99.65014			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			3.85500	3.85500	3.85500	110.91536			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	100.51012			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	100.51012			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			3.99500	108.68041	3.99500	108.66144			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			3.95000	214.15212	3.95000	214.11516			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.78500	96.94762	4.78500	96.92863			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.98000	3.98000	3.98000	213.39015			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	100.47460			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.15000	125.30785	4.15000	125.28546			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	113.41162	3.70500	113.39271			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.52500	100.63179	4.52500	100.61279			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.10000	210.55712	4.10000	210.51989			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.15000	209.37513	4.15000	209.33785			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.68000	160.36028	3.68000	112.56475			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.18000	208.66983	4.18000	208.63250			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			5.35500	89.42990	5.35500	89.41101			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			4.92500	162.90666	4.92500	162.87427			0.00	0	30,000,000
Total FRS126 SPOT									0.00	0	30,000,000
Total For FRS126									0.00	0	30,000,000
FRS127 On 31/01/2038 Spot Bond			4.88500	95.57441	4.88500	95.55543			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			4.44500	169.12208	4.44500	169.09063			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			4.50500	168.33034	4.50500	168.29878			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.69000	197.11250	4.69000	197.07455			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	93.35774			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			4.81500	96.53315	4.81500	96.51416			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			5.07000	5.07000	5.07000	93.07703			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			4.59500	99.62343	4.59500	99.60442			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			4.31500	170.85228	4.31500	170.82110			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			4.46000	202.22494	4.46000	202.18725			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			4.44500	169.12208	4.44500	169.09063			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0

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			4.44500	169.12208	4.44500	169.09063			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.73500	165.33480	4.73500	165.30278			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.45000	123.25812	4.45000	123.23509			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.81000	151.89242	3.81000	151.86668			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.79500	164.56352	4.79500	164.53138			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			4.83500	164.05165	4.83500	164.01942			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			4.42000	123.46138	4.42000	123.43842			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			4.25500	171.65772	4.25500	171.62668			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			4.84500	4.84500	4.84500	163.89172			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	32.61235			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	39.40239			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	44.71453			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16 On 06/06/2025 Spot Bond					0.00000	49.13689				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	26.71543				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	32.53623				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	37.88968				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	42.22122				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	14.29300				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	20.34348				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	19.91489				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	14.52874				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	100.70542				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	100.74842				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS17: On 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
FRS17: 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
FRS17: On 26/01/2024 Spot Bond					0.00000	32.90074			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	32.90070			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	45.95934			0.00	0	0
Total FRS177 SPOT									0.00	0	0
Total For FRS177									0.00	0	0
FRS17: On 02/08/2019 Spot Bond					0.00000	98.56276			0.00	0	0
Total FRS178 SPOT									0.00	0	0
Total For FRS178									0.00	0	0
FRS17: On 15/08/2019 Spot Bond					0.00000	98.21265			0.00	0	0
Total FRS179 SPOT									0.00	0	0
Total For FRS179									0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	101.45429			0.00	0	0
Total FRS180 SPOT									0.00	0	0
Total For FRS180									0.00	0	0
FRS18: On 19/09/2019 Spot Bond					0.00000	86.00680			0.00	0	0
Total FRS181 SPOT									0.00	0	0
Total For FRS181									0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	101.29000			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	88.79677			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS18: On 16/11/2023 Spot Bond					0.00000	87.57022			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS185 On 20/11/2019 Spot Bond					0.00000	94.18061				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	97.80998				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	99.72767				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS188 On 23/01/2024 Spot Bond					0.00000	99.31493				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.47000	3.47000	3.47000	292.42386				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			3.36000	3.36000	3.36000	293.78030				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			4.08000	4.08000	4.08000	285.03610				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.60000	152.78978	3.60000	152.76477				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.41670				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			3.30000	154.08278	3.30000	154.05881				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.24714				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			3.83500	104.82476	3.83500	104.80691				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81 On 30/10/2042 Spot Bond			3.47000	81.06227	3.47000	113.19461			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			3.61000	3.61000	3.61000	129.07380			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			3.64000	3.64000	3.64000	128.85998		9,464,000,000,000.00	2,600,000,000	2,600,000,000	
Total FRS87 SPOT								9,464,000,000,000.00	2,600,000,000	2,600,000,000	
Total For FRS87								9,464,000,000,000.00	2,600,000,000	2,600,000,000	
FRS90 On 07/12/2023 Spot Bond			4.27000	4.27000	4.27000	282.78074			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			7.57500	103.28120	7.57500	103.25999		10,756,500,000,000.00	1,420,000,000	355,000,000	
Total FRX19 SPOT								10,756,500,000,000.00	1,420,000,000	355,000,000	
Total For FRX19								10,756,500,000,000.00	1,420,000,000	355,000,000	
FRX20 On 01/10/2020 Spot Bond			8.32500	103.90983	8.32500	103.88654			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.73000	8.73000	8.73000	100.29313			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.27000	108.49048	9.27000	108.46348			0.00	0	5,000,000,000
Total FRX24 SPOT									0.00	0	5,000,000,000
Total For FRX24									0.00	0	5,000,000,000
FRX25 On 26/07/2025 Spot Bond			9.77000	100.43331	9.77000	100.40685			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.72000	102.38888	9.72000	102.36220		9,720,000,000,000.00	1,000,000,000	500,000,000	
Total FRX26 SPOT								9,720,000,000,000.00	1,000,000,000	500,000,000	
Total For FRX26								9,720,000,000,000.00	1,000,000,000	500,000,000	
FRX27 On 07/03/2027 Spot Bond			9.74000	106.99257	9.74000	106.96447			0.00	0	500,000,000
Total FRX27 SPOT									0.00	0	500,000,000
Total For FRX27									0.00	0	500,000,000
FRX28 On 26/07/2028 Spot Bond			9.92000	101.75532	9.92000	101.72811			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX30 On 31/01/2030 Spot Bond			10.29500	96.86291	10.29500	96.83605				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			10.43000	98.30262	10.43000	98.27547				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			10.43000	104.59933	10.43000	104.57012				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			11.35500	74.79827	11.35500	74.77557				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	102.84679				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	102.02367				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	102.08246				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	102.34110				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	102.00205				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.48354				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.82153			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	101.90619			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	101.95089			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	101.98383			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.09593			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	102.08400			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	101.89532			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	101.91718			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	102.05927			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	102.23410			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	102.34335			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.05392			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.40016			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	100.17604			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.30000			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.90622			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	100.71763			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.17784			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	100.77423			0.00	0	17,000,000
Total GRT15 SPOT									0.00	0	17,000,000
Total For GRT15									0.00	0	17,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	102.25976			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT17 On 17/10/2023 Spot Bond			9.48000	105.82847	9.48000	105.80155				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	101.91232				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.28846				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.27038				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			10.32000	101.49393	10.32000	101.46589				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	100.69057				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.93083				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	101.55227				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	101.69853				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	101.66177				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.12106				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	101.49821				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT29 On 10/12/2023 Spot Bond					0.00000	101.53408			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	101.57900			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	100.86929			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	101.76490			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.40247			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	100.92244			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	100.84111			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	100.85129			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.25989			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB09 On 29/03/2025 Spot Bond					0.00000	101.12513			0.00	20,000,000	10,000,000
Total HILB09 SPOT									0.00	20,000,000	10,000,000
Total For HILB09									0.00	20,000,000	10,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	101.37413			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	103.93700	10.00000	103.91000			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	99.84535			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.84079			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	100.90170			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	101.13075			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			7.38500	103.61167	7.38500	103.59091		24,075,100,000,000.00	3,260,000,000	4,975,000,000	
Total HWAY20 SPOT								24,075,100,000,000.00	3,260,000,000	4,975,000,000	
Total For HWAY20								24,075,100,000,000.00	3,260,000,000	4,975,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	37.73773	100.00000	37.65329		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			3.82000	288.20610	3.82000	288.15735		0.00	0	0	
Total HWAY23 SPOT								0.00	0	0	
Total For HWAY23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			4.00000	4.00000	4.00000	289.19288			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			3.76500	84.64287	3.76500	100.20083			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.74500	89.21984	10.74500	89.19404		29,871,100,000,000.00	2,780,000,000	1,990,000,000	
Total HWAY34 SPOT								29,871,100,000,000.00	2,780,000,000	1,990,000,000	
Total For HWAY34								29,871,100,000,000.00	2,780,000,000	1,990,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.56643	100.00000	9.54502		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			10.75000	88.91082	10.75000	88.88510		10,750,000,000,000.00	1,000,000,000	500,000,000	
Total HWAY35 SPOT								10,750,000,000,000.00	1,000,000,000	500,000,000	
Total For HWAY35								10,750,000,000,000.00	1,000,000,000	500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.56625	100.00000	9.54484		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF08 On 15/07/2019 Spot Bond					0.00000	100.89195		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	101.53883		0.00	0	0	
Total HWF09 SPOT								0.00	0	0	
Total For HWF09								0.00	0	0	
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total HWF10U SPOT								0.00	0	0	
Total For HWF10U								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000		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			3.00000	133.52896	3.00000	133.50928		142,081,200,000,000.00	47,360,400,000	138,501,595,300	
Total I2025 SPOT								142,081,200,000,000.00	47,360,400,000	138,501,595,300	
Total For I2025								142,081,200,000,000.00	47,360,400,000	138,501,595,300	
I2029 On 31/03/2029 Spot Bond			3.11000	101.59482	3.11000	101.57959		212,638,786,000,000.00	68,372,600,000	120,159,518,300	
Total I2029 SPOT								212,638,786,000,000.00	68,372,600,000	120,159,518,300	
Total For I2029								212,638,786,000,000.00	68,372,600,000	120,159,518,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			3.13500	104.19815	3.13500	104.18240			293,093,346,381,000.00	93,490,700,600	121,805,917,800
Total I2033 SPOT									13,093,346,381,000.00	93,490,700,600	121,805,917,800
Total For I2033									13,093,346,381,000.00	93,490,700,600	121,805,917,800
I2038 On 31/01/2038 Spot Bond			3.23500	121.61228	3.23500	121.59355			219,560,060,121,000.00	67,870,188,600	193,702,315,300
Total I2038 SPOT									19,560,060,121,000.00	67,870,188,600	193,702,315,300
Total For I2038									19,560,060,121,000.00	67,870,188,600	193,702,315,300
I2046 On 31/03/2046 Spot Bond			3.25000	116.32345	3.25000	116.30556			346,224,658,650,000.00	106,530,664,200	149,375,966,400
Total I2046 SPOT									16,224,658,650,000.00	106,530,664,200	149,375,966,400
Total For I2046									16,224,658,650,000.00	106,530,664,200	149,375,966,400
I2050 On 31/12/2050 Spot Bond			3.23500	120.86662	3.25500	120.34597			161,749,773,550,000.00	49,999,930,000	148,312,004,281
Total I2050 SPOT									11,749,773,550,000.00	49,999,930,000	148,312,004,281
Total For I2050									11,749,773,550,000.00	49,999,930,000	148,312,004,281
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
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	101.88447			0.00	200,000,000	100,000,000
Total IBL100 SPOT									0.00	200,000,000	100,000,000
Total For IBL100									0.00	200,000,000	100,000,000
IBL101 On 24/05/2022 Spot Bond			8.95500	8.95500	8.95500	102.36515			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	102.35174			0.00	0	50,000,000
Total IBL102 SPOT									0.00	0	50,000,000
Total For IBL102									0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.67204			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	100.18434			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	99.82653			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			3.93000	286.88122	3.93000	286.83187			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	101.55775			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	99.84940			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	99.84939			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	99.84268			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	99.84502			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.28293			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	100.70501			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.48425			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL119 On 16/08/2021 Spot Bond					0.00000	99.91229				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	100.71883				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			3.40000	3.40000	3.40000	153.62601				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.64000	8.64000	8.64000	99.38942				0.00	0	5,000,000,000
Total IBL46 SPOT										0.00	0	5,000,000,000
Total For IBL46										0.00	0	5,000,000,000
IBL50 On 02/08/2020 Spot Bond			8.27500	101.43668	8.27500	101.41397				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.93000	99.95656	7.93000	99.93486				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			9.60000	102.50136	9.60000	102.47525				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	101.03336				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.58039				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.37769				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			4.10000	150.66352	4.10000	150.63682				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond					0.00000	100.59024				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	102.42991				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.69000	103.31283	9.69000	103.28583				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.24926				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	100.03760				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	100.75666				0.00	0	90,500,000
Total IBL86 SPOT										0.00	0	90,500,000
Total For IBL86										0.00	0	90,500,000
IBL87 On 20/05/2019 Spot Bond			8.06000	102.74235	8.06000	102.72013				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			8.66500	105.78444	8.66500	105.75965				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	26.89158	100.00000	26.83140				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	102.08870				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.75649			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	101.77961			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.69381			0.00	1,400,000,000	700,000,000
Total IBL95 SPOT									0.00	1,400,000,000	700,000,000
Total For IBL95									0.00	1,400,000,000	700,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.64203			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	101.00382			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	102.94009			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			9.10000	102.80543	9.10000	102.78029			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	13.54283	100.00000	13.51302			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.38384			0.00	3,400,000,000	1,700,000,000
Total IDCC02 SPOT									0.00	3,400,000,000	1,700,000,000
Total For IDCC02									0.00	3,400,000,000	1,700,000,000
IDCG03 On 22/10/2020 Spot Bond			8.51500	102.36882	8.51500	102.34537			0.00	0	28,000,000
Total IDCG03 SPOT									0.00	0	28,000,000
Total For IDCG03									0.00	0	28,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond					0.00000	102.23105				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.64000	101.77041	9.64000	101.74395				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	100.02219				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.69000	100.32772	11.69000	100.24159				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	102.15562				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	101.74041				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			10.12000	105.71346	10.12000	105.68479				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	100.78423				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	100.76576				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	100.04301				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	100.23658				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.04613				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.14747			0.00	0	0
Total IDCG17 SPOT									0.00	0	0
Total For IDCG17									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.31423			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.40951			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.71188	100.00000	6.69694			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			9.02000	100.24780	9.02000	100.22350			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			7.31500	105.81724	7.31500	105.79635			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN386U SPOT									0.00	0	0
Total For IN386U									0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN395U SPOT									0.00	0	0
Total For IN395U									0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN396U SPOT									0.00	0	0
Total For IN396U									0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN398U SPOT									0.00	0	0
Total For IN398U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	69.71813			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	106.66431			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.39721			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	101.84299			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.33279			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING375 On 24/02/2023 Spot Bond					0.00000	100.35548				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	101.77221				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	82.28819				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	100.31791				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.38075				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	101.40398				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.12336				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.96500	103.28644	10.96500	103.25598				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.26300				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC22U SPOT										0.00	0	0
Total For IPC22U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.18054				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF13 On 04/12/2020 Spot Bond					0.00000	101.75516				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.67547				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.44657				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.25613				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.27025				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	101.28436				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.38045				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.43090				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.52828				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.22051				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	100.73289				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01405			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	100.01466			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPFC21 On 25/04/2019 Spot Bond					0.00000	100.41671			0.00	0	0
Total IPFC21 SPOT									0.00	0	0
Total For IPFC21									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.11323	2.75000	100.10569			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			6.40500	145.34615	6.40500	145.31150			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	102.00421			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.93657			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			5.00000	5.00000	5.00000	119.57362			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	119.57362			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV031 On 11/03/2020 Spot Bond					0.00000	101.80486			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	100.47598			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			10.86500	102.93754	10.86500	102.90745			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	108.11637			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.72209			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	101.62931			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			5.55000	5.55000	5.55000	144.66338			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	107.08378			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.21500	106.23874	11.21500	106.20672			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	105.81214			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			11.10500	11.10500	11.10500	106.13818			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.43599			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV045 On 31/01/2022 Spot Bond			4.80000	147.74594	4.80000	147.71696			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.78414			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
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			5.10500	160.64431	5.10500	160.61159			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
IVA877 On 14/02/2019 Spot Bond			7.45000	7.45000	7.45000	99.93880			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			7.45000	7.45000	7.45000	99.79631			0.00	0	0
Total IVA878 SPOT									0.00	0	0
Total For IVA878									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA880 On 07/03/2019 Spot Bond			7.45000	7.45000	7.45000	99.51252				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			7.55000	7.55000	7.55000	99.36285				0.00	0	0
Total IVA881 SPOT										0.00	0	0
Total For IVA881										0.00	0	0
IVA882 On 20/03/2019 Spot Bond			7.55000	7.55000	7.55000	99.24047				0.00	0	0
Total IVA882 SPOT										0.00	0	0
Total For IVA882										0.00	0	0
IVA885 On 11/04/2019 Spot Bond			7.55000	7.55000	7.55000	98.79430				0.00	0	0
Total IVA885 SPOT										0.00	0	0
Total For IVA885										0.00	0	0
IVA887 On 25/04/2019 Spot Bond			7.65000	7.65000	7.65000	98.49306				0.00	0	0
Total IVA887 SPOT										0.00	0	0
Total For IVA887										0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.65000	7.65000	7.65000	98.35094				0.00	0	0
Total IVA888 SPOT										0.00	0	0
Total For IVA888										0.00	0	0
IVA889 On 09/05/2019 Spot Bond			7.65000	7.65000	7.65000	98.20923				0.00	0	0
Total IVA889 SPOT										0.00	0	0
Total For IVA889										0.00	0	0
IVA890 On 16/05/2019 Spot Bond			7.65000	7.65000	7.65000	98.06793				0.00	0	0
Total IVA890 SPOT										0.00	0	0
Total For IVA890										0.00	0	0
IVA892 On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA892 SPOT										0.00	0	0
Total For IVA892										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000				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	101.03458				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	101.08813				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC034 On 30/06/2021 Spot Bond					0.00000	101.11251				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	100.22291				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.53000	101.07810	8.53000	101.05529				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	74.02214	100.00000	73.87897				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.73500	101.88292	8.73500	101.85886				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	99.83628				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.39471				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.18445				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.62062				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	100.79085				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	102.05934				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC094 On 06/12/2021 Spot Bond			9.58500	105.00421	9.58500	104.97721				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	101.17407				0.00	100,000,000	50,000,000
Total IVC097 SPOT										0.00	100,000,000	50,000,000
Total For IVC097										0.00	100,000,000	50,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	100.38751				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.19236				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	101.67580				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.58702				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	101.18017				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.42949				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	100.88536				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			9.23500	103.41540	9.23500	103.38961				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	99.88877				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.60407				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC116 On 16/08/2020 Spot Bond					0.00000	99.90106			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	99.83901			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.38041			0.00	0	0
Total IVC126 SPOT									0.00	0	0
Total For IVC126									0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	101.19942			0.00	0	0
Total IVC128 SPOT									0.00	0	0
Total For IVC128									0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	101.11127			0.00	0	0
Total IVC129 SPOT									0.00	0	0
Total For IVC129									0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.53989			0.00	0	0
Total IVC130 SPOT									0.00	0	0
Total For IVC130									0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	100.29120			0.00	0	0
Total IVC131 SPOT									0.00	0	0
Total For IVC131									0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.78683			0.00	0	0
Total IVC132 SPOT									0.00	0	0
Total For IVC132									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.52368			0.00	0	0
Total IVC133 SPOT									0.00	0	0
Total For IVC133									0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.41447			0.00	0	0
Total IVC134 SPOT									0.00	0	0
Total For IVC134									0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.34620			0.00	0	0
Total IVC135 SPOT									0.00	0	0
Total For IVC135									0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	100.14014			0.00	0	0
Total IVC136 SPOT									0.00	0	0
Total For IVC136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC137 On 29/08/2021 Spot Bond					0.00000	102.01262				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	101.32837				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	100.65119				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.78935				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.65298				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.72366				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	101.68864				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.62971				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.62115				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC150 On 17/09/2019 Spot Bond					0.00000	100.68966				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.20732				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC155 SPOT									0.00	0	0
Total For IVC155									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF56U SPOT									0.00	0	0
Total For IVF56U									0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF60U SPOT									0.00	0	0
Total For IVF60U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JAS02 On 31/01/2020 Spot Bond					0.00000	100.40252				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.60223				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.59391				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	101.77147				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	101.16798				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			8.78500	106.51514	8.78500	106.48999				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	102.30490				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	99.73988				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	101.87110				0.00	180,000,000	140,000,000
Total KAP010 SPOT										0.00	180,000,000	140,000,000
Total For KAP010										0.00	180,000,000	140,000,000
KAP012 On 01/12/2022 Spot Bond					0.00000	101.83913				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP11 On 24/10/2022 Spot Bond					0.00000	100.84263			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	101.42276			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	100.80091			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.11000	123.27074	10.11000	123.23717			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	101.88835			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	100.41021			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.02500	102.51293	9.02500	102.48793			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	102.07163	9.62000	102.04514			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	99.74268	9.71000	104.55824			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.63878			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	101.91390			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK17 On 22/03/2020 Spot Bond					0.00000	102.02991			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	105.06705			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.59000	103.60139	9.59000	103.57473		47,950,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								17,950,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								17,950,000,000,000.00	5,000,000,000	2,500,000,000	
LBK22 On 04/09/2020 Spot Bond					0.00000	101.86992			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	101.83719			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			9.84000	105.50757	9.84000	105.47973		78,720,000,000,000.00	8,000,000,000	4,000,000,000	
Total LBK24 SPOT								78,720,000,000,000.00	8,000,000,000	4,000,000,000	
Total For LBK24								78,720,000,000,000.00	8,000,000,000	4,000,000,000	
LBK25 On 25/03/2019 Spot Bond					0.00000	101.21353			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	101.41206			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.26562			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			11.02500	100.02412	11.02500	99.99447		22,050,000,000,000.00	2,000,000,000	1,000,000,000	
Total LBK28 SPOT								22,050,000,000,000.00	2,000,000,000	1,000,000,000	
Total For LBK28								22,050,000,000,000.00	2,000,000,000	1,000,000,000	
LBK29 On 07/06/2023 Spot Bond			9.64000	102.10065	9.64000	102.07424			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.31341			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK31 On 20/09/2023 Spot Bond					0.00000	101.40464			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	100.15137			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.77579			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.00500	101.63151	8.00500	101.60948		9,285,800,000,000.00	1,160,000,000	650,000,000	
Total LGL04 SPOT								9,285,800,000,000.00	1,160,000,000	650,000,000	
Total For LGL04								9,285,800,000,000.00	1,160,000,000	650,000,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.68405			0.00	0	0
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LGL06 On 04/10/2022 Spot Bond			9.74000	105.11067	9.74000	105.08320		48,700,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								48,700,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								48,700,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	103.31945			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	104.24050			0.00	0	100,000,000
Total LGL08 SPOT								0.00	0	0	100,000,000
Total For LGL08								0.00	0	0	100,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	105.16539			0.00	10,000,000	5,000,000
Total LGL09 SPOT								0.00	0.00	10,000,000	5,000,000
Total For LGL09								0.00	0.00	10,000,000	5,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.92495			0.00	0	0
Total LGL10 SPOT								0.00	0.00	0	0
Total For LGL10								0.00	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	0.00	0	0
Total For LHC06U								0.00	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	0.00	0	0
Total For LHC07U								0.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHC08L 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			12.85500	104.61206	12.85500	104.57606			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	100.03404			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.02942			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	100.03320			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	103.91070			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.45848			0.00	0	0
Total LOM02 SPOT									0.00	0	0
Total For LOM02									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	99.85309			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.29116			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	99.83425			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.22172			0.00	0	0
Total MAQ129 SPOT									0.00	0	0
Total For MAQ129									0.00	0	0
MAQ13 On 11/03/2019 Spot Bond					0.00000	99.61827			0.00	0	0
Total MAQ130 SPOT									0.00	0	0
Total For MAQ130									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.42927				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.31306				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 13/05/2019 Spot Bond					0.00000	98.20586				0.00	0	0
Total MAQ133 SPOT										0.00	0	0
Total For MAQ133										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.85076				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.54885				0.00	400,000,000	200,000,000
Total MBF049 SPOT										0.00	400,000,000	200,000,000
Total For MBF049										0.00	400,000,000	200,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	100.15369				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.37551				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.49564				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	102.12087				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	99.85164				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.91586			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	101.51608			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	100.78693			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.84109			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	100.23727			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	99.76338			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	99.75897			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	100.71176			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.39204			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.39292			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.11097			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP04 On 27/09/2023 Spot Bond					0.00000	101.12426				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			8.16000	103.13409	8.16000	103.11134				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.16087	8.00000	103.13855				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.07000	103.10749	8.07000	103.08500				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.96948	8.91000	102.94472				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	100.92494				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.99000	103.65823	8.99000	103.63306				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/03/2020 Spot Bond					0.00000	101.29830				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			8.65500	8.65500	8.65500	102.50254				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	105.37945				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMF10 On 15/12/2024 Spot Bond			9.55000	9.55000	9.55000	100.05274				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.45000	10.45000	10.45000	100.10331				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF30 On 15/12/2024 Spot Bond			13.75000	13.75000	13.75000	100.27350			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	102.01280			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.37382			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.81500	8.81500	8.81500	106.48999		7,052,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,052,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,052,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.95928			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			11.57000	11.57000	11.57000	98.85115			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.94000	9.94000	9.94000	102.71967		20,874,000,000,000.00	2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								20,874,000,000,000.00	2,100,000,000	1,050,000,000	
Total For MMIG05								20,874,000,000,000.00	2,100,000,000	1,050,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.37369			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	105.41438			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.55895			0.00	0	400,000,000
Total MTN06 SPOT									0.00	0	400,000,000
Total For MTN06									0.00	0	400,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.80486			0.00	120,000,000	60,000,000
Total MTN07 SPOT									0.00	120,000,000	60,000,000
Total For MTN07									0.00	120,000,000	60,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.51248			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.31856				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.18727				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	101.90033				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	101.41020				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	101.81789				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	99.97296				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	99.81029				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MWAR(On 22/11/2021 Spot Bond					0.00000	99.81250			0.00	0	0
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.51672			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.61672			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.34986			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.42730			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	101.68532			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.01858			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			9.19000	99.08557	9.19000	99.06098			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			8.20500	103.01148	8.20500	102.98872			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.54000	102.23492	9.54000	102.20860		6,319,296,000,000.00	662,400,000	165,600,000	
Total NAM03 SPOT								6,319,296,000,000.00	662,400,000	165,600,000	
Total For NAM03								6,319,296,000,000.00	662,400,000	165,600,000	
NAM04 On 01/08/2026 Spot Bond			10.57000	100.09244	10.57000	100.06397			0.00	0	0
Total NAM04 SPOT								0.00	0	0	
Total For NAM04								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			8.98000	101.82576	8.98000	101.80105			0.00	0	10,515,000,000
Total NBK11A SPOT									0.00	0	10,515,000,000
Total For NBK11A									0.00	0	10,515,000,000
NBK12/ On 19/03/2021 Spot Bond			7.96000	106.53084	7.96000	106.50787			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	103.84511	9.38000	103.81882			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			9.34000	105.54007	9.34000	105.51347			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			8.28500	103.42057	8.28500	103.39750			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			8.53500	100.75560	8.53500	100.73234			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.70500	98.89343	9.70500	98.86754			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			9.88000	103.49713	9.88000	103.46972		24,107,200,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								24,107,200,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								24,107,200,000,000.00	2,440,000,000	1,220,000,000	
NBK18/ On 01/06/2020 Spot Bond			8.74500	102.52551	8.74500	102.50140		174,900,000,000.00	20,000,000	26,000,000	
Total NBK18A SPOT								174,900,000,000.00	20,000,000	26,000,000	
Total For NBK18A								174,900,000,000.00	20,000,000	26,000,000	
NBK19/ On 01/06/2022 Spot Bond			9.06500	103.59204	9.06500	103.56681		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK20/ On 01/06/2026 Spot Bond			9.87000	104.63803	9.87000	104.61034		0.00	0	0	
Total NBK20A SPOT								0.00	0	0	
Total For NBK20A								0.00	0	0	
NBK20/ On 25/06/2021 Spot Bond					0.00000	101.35683		0.00	0	0	
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			10.33000	102.38013	10.33000	102.35165				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.68000	103.62259	9.68000	103.59554				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			9.84000	106.66550	9.84000	106.63720				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.23273				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.92000	108.47428	9.92000	108.44527			19,840,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT									19,840,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A									19,840,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.01265				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			9.24000	9.24000	9.24000	104.58316				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	102.81719				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	16.15946	100.00000	16.12331				0.00	0	100,000,000
Total NBK26A SPOT										0.00	0	100,000,000
Total For NBK26A										0.00	0	100,000,000
NBK26I On 22/04/2026 Spot Bond					0.00000	103.73567				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.13000	108.09512	10.13000	108.06561				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.65000	101.63283	9.65000	101.60638				0.00	0	18,000,000
Total NBK28A SPOT										0.00	0	18,000,000
Total For NBK28A										0.00	0	18,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK28I On 19/11/2020 Spot Bond					0.00000	100.61958				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.07000	102.64337	10.07000	102.61552				0.00	0	90,000,000
Total NBK29A SPOT										0.00	0	90,000,000
Total For NBK29A										0.00	0	90,000,000
NBK29I On 18/02/2019 Spot Bond					0.00000	99.91923				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.92500	102.55373	8.92500	107.32257				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	101.00886				0.00	0	800,000,000
Total NBK30B SPOT										0.00	0	800,000,000
Total For NBK30B										0.00	0	800,000,000
NBK31I On 09/11/2023 Spot Bond			8.91000	104.41789	8.91000	104.39275				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	99.90571				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	101.89566				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	100.21205				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.58297				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	101.91021				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	102.84482				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK37I On 02/08/2019 Spot Bond					0.00000	100.32951				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.68500				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.13500	106.74037	8.13500	106.71686				0.00	0	1,500,000,000
Total NBK3A SPOT										0.00	0	1,500,000,000
Total For NBK3A										0.00	0	1,500,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	72.49600	100.00000	72.33379				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			11.34500	11.34500	11.34500	54.18923				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.36303				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	102.36878				0.00	0	200,000,000
Total NBK41B SPOT										0.00	0	200,000,000
Total For NBK41B										0.00	0	200,000,000
NBK42I On 21/02/2022 Spot Bond					0.00000	102.99241				0.00	0	22,000,000
Total NBK42B SPOT										0.00	0	22,000,000
Total For NBK42B										0.00	0	22,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	102.46230				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.34506				0.00	0	800,000,000
Total NBK44B SPOT										0.00	0	800,000,000
Total For NBK44B										0.00	0	800,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.31350				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	99.97739				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK47I On 15/02/2028 Spot Bond					0.00000	100.57767				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.00910				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	100.01116				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	100.01227				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	102.01413				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.41228				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			10.51500	104.89834	10.51500	104.86865				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.40468				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			10.55000	104.03676	10.55000	104.00722				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.41228				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.42433				0.00	0	0
Total NCLN90 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 NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.43952				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.36333				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			8.46000	8.46000	8.46000	103.96781				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.14907				0.00	0	0
Total NED16 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 NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.84733				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.79311				0.00	0	100,000,000
Total NED18 SPOT										0.00	0	100,000,000
Total For NED18										0.00	0	100,000,000
NED19 On 01/07/2020 Spot Bond					0.00000	103.50885				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			9.05500	104.21133	9.05500	104.18584			54,873,300,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT									54,873,300,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20									54,873,300,000,000.00	6,060,000,000	3,030,000,000	
NEDT1 On 21/05/2021 Spot Bond					0.00000	108.16166				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.21337				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	100.48973				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	106.41851				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	106.93917				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	102.39833				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.74847				0.00	0	100,000,000
Total NGL04 SPOT										0.00	0	100,000,000
Total For NGL04										0.00	0	100,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.64298				0.00	0	0
Total NGL05 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 NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	102.02829				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	101.51119				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1 On 20/10/2023 Spot Bond					0.00000	100.77816				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000				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	103.48782	13.50000	103.45047				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	101.98307				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	109.04110				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	108.19726				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			4.15000	4.15000	4.15000	209.33785				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			3.75500	3.75500	3.75500	128.04403				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			3.96000	3.96000	3.96000	94.13868				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NI33									0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.48500	4.48500	4.48500	101.19454			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			3.86000	3.86000	3.86000	127.30412			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.25000	4.25000	4.25000	124.59776			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			4.28500	4.28500	4.28500	171.22334			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			4.66500	166.23993	4.66500	166.20802			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			4.70500	76.55453	4.70500	98.04450			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			7.70500	102.75998	7.70500	102.73853			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	97.70361			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	99.74111			0.00	0	0
Total NN03 SPOT									0.00	0	0
Total For NN03									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.33500	8.33500	8.33500	104.88904			0.00	0	0
Total NQ1A10 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 NQ1A10									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	102.02133			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	102.46583			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	102.04413			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	102.04651			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			8.53500	8.53500	8.53500	104.93092			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	102.03964			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	102.13839			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			8.73500	8.73500	8.73500	104.97280			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	102.13843			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	102.36814			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	102.27646			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			8.86500	114.08217	8.86500	114.05483		20,744,100,000,000.00	2,340,000,000	1,005,000,000	
Total NRA022 SPOT								20,744,100,000,000.00	2,340,000,000	1,005,000,000	

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 NRA022									20,744,100,000,000.00	2,340,000,000	1,005,000,000
NRA02: On 31/05/2023 Spot Bond			4.06000	181.39236	4.06000	181.36052			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			11.09000	109.37439	11.09000	109.34196			140,621,200,000,000.00	12,680,000,000	6,340,000,000
Total NRA028 SPOT									10,621,200,000,000.00	12,680,000,000	6,340,000,000
Total For NRA028									10,621,200,000,000.00	12,680,000,000	6,340,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.57374	100.00000	14.54130			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18: On 27/02/2019 Spot Bond					0.00000	101.90276			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	101.13265			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20: On 27/07/2020 Spot Bond					0.00000	101.04793			0.00	0	400,000,000
Total NTC20 SPOT									0.00	0	400,000,000
Total For NTC20									0.00	0	400,000,000
NTC21: On 24/03/2022 Spot Bond					0.00000	102.36427			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22: On 15/02/2021 Spot Bond					0.00000	100.48919			0.00	0	0
Total NTC22 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 NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	100.84722			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	101.08266			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	101.61244			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.65381			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	99.80843			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	102.74776			0.00	0	250,000,000
Total OML02 SPOT									0.00	0	250,000,000
Total For OML02									0.00	0	250,000,000
OML03 On 27/11/2019 Spot Bond			7.93000	103.00532	7.93000	102.98320			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.32060			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.06500	9.06500	9.06500	104.68100		27,195,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								27,195,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								27,195,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			9.99000	105.08811	9.99000	105.05982		29,970,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								29,970,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								29,970,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			10.92000	104.64053	10.92000	104.60981		21,840,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								21,840,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								21,840,000,000,000.00	2,000,000,000	1,000,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	102.36455		0.00	0	0	
Total OML08 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.09000	107.00117	10.09000	106.97208		53,678,800,000,000.00	5,320,000,000	1,830,000,000	
Total OML09 SPOT								53,678,800,000,000.00	5,320,000,000	1,830,000,000	
Total For OML09								53,678,800,000,000.00	5,320,000,000	1,830,000,000	
OML10 On 14/09/2025 Spot Bond			10.97000	106.55662	10.97000	106.52518		20,404,200,000,000.00	1,860,000,000	930,000,000	
Total OML10 SPOT								20,404,200,000,000.00	1,860,000,000	930,000,000	
Total For OML10								20,404,200,000,000.00	1,860,000,000	930,000,000	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAJ1U SPOT								0.00	0	0	
Total For PBAJ1U								0.00	0	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAV1U SPOT								0.00	0	0	
Total For PBAV1U								0.00	0	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBBJ1U SPOT								0.00	0	0	
Total For PBBJ1U								0.00	0	0	
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBDJ1U SPOT								0.00	0	0	
Total For PBDJ1U								0.00	0	0	
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBGJ1U SPOT								0.00	0	0	
Total For PBGJ1U								0.00	0	0	
PBJC1U On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBJC1U SPOT								0.00	0	0	
Total For PBJC1U								0.00	0	0	
PBJJ1U On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBJJ1U SPOT								0.00	0	0	
Total For PBJJ1U								0.00	0	0	
PBKJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBKJ1U SPOT								0.00	0	0	
Total For PBKJ1U								0.00	0	0	
PBKS1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBKS1U SPOT								0.00	0	0	
Total For PBKS1U								0.00	0	0	
PBKX1U On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBKX1U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
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
Total For PBUC1U										0.00	0	0
PBUJ1 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
PBVJ1 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	103.93700	10.00000	103.91000				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.58573				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	101.82779				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.16943				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	101.77932				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	101.87039				0.00	0	0
Total PMM48 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 PMM48									0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	101.75954			0.00	0	0
Total PMM49 SPOT									0.00	0	0
Total For PMM49									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	99.30749			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.90613			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	102.00021			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	102.08252			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	102.24713			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	102.27064			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	102.29416			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.78500	111.16940	8.77000	111.23217		033,177,434,695,500.00	1,443,161,916,300	2,110,039,696,800	
Total R186 SPOT								13,177,434,695,500.00	443,161,916,300	110,039,696,800	
Total For R186								13,177,434,695,500.00	443,161,916,300	110,039,696,800	
R197 On 07/12/2023 Spot Bond			2.86000	300.08447	2.86000	300.04152		44,599,984,000,000.00	15,594,400,000	20,015,253,000	
Total R197 SPOT								14,599,984,000,000.00	15,594,400,000	20,015,253,000	
Total For R197								14,599,984,000,000.00	15,594,400,000	20,015,253,000	
R202 On 07/12/2033 Spot Bond			3.15000	234.63293	3.15000	234.59747		316,403,684,730,000.00	100,445,614,200	262,555,056,500	
Total R202 SPOT								16,403,684,730,000.00	100,445,614,200	262,555,056,500	
Total For R202								16,403,684,730,000.00	100,445,614,200	262,555,056,500	
R2023 On 28/02/2023 Spot Bond			7.93500	102.96325	7.94000	102.92419		116,388,155,524,500.00	1,905,026,862,700	1,159,159,417,300	
Total R2023 SPOT								16,388,155,524,500.00	905,026,862,700	159,159,417,300	

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 R2023									16,388,155,524,500.00	905,026,862,700	159,159,417,300
R2030 On 31/01/2030 Spot Bond			9.27500	91.66788	9.27500	91.64492			321,711,701,500,000.00	1,544,119,860,000	979,933,848,000
Total R2030 SPOT									21,711,701,500,000.00	544,119,860,000	979,933,848,000
Total For R2030									21,711,701,500,000.00	544,119,860,000	979,933,848,000
R2032 On 31/03/2032 Spot Bond			9.50000	93.84546	9.50000	93.82154			307,780,500,000,000.00	1,400,819,000,000	1,009,830,803,000
Total R2032 SPOT									17,780,500,000,000.00	400,819,000,000	1,009,830,803,000
Total For R2032									17,780,500,000,000.00	400,819,000,000	1,009,830,803,000
R2035 On 28/02/2035 Spot Bond			9.67000	97.69873	9.67000	97.67325			533,168,710,000,000.00	1,502,913,000,000	1,256,137,454,100
Total R2035 SPOT									13,168,710,000,000.00	502,913,000,000	256,137,454,100
Total For R2035									13,168,710,000,000.00	502,913,000,000	256,137,454,100
R2037 On 31/01/2037 Spot Bond			9.75000	89.84374	9.75000	89.82012			944,861,575,000,000.00	917,421,700,000	893,492,757,500
Total R2037 SPOT									14,861,575,000,000.00	917,421,700,000	893,492,757,500
Total For R2037									14,861,575,000,000.00	917,421,700,000	893,492,757,500
R2040 On 31/01/2040 Spot Bond			9.82500	93.09271	9.82500	93.06805			255,164,400,000,000.00	1,858,032,000,000	914,701,381,000
Total R2040 SPOT									15,164,400,000,000.00	858,032,000,000	914,701,381,000
Total For R2040									15,164,400,000,000.00	858,032,000,000	914,701,381,000
R2044 On 31/01/2044 Spot Bond			9.85000	90.20042	9.85000	90.17646			278,058,672,000,000.00	535,843,520,000	953,255,278,600
Total R2044 SPOT									8,058,672,000,000.00	535,843,520,000	953,255,278,600
Total For R2044									8,058,672,000,000.00	535,843,520,000	953,255,278,600
R2048 On 28/02/2048 Spot Bond			9.82000	93.83120	9.82000	93.80635			853,885,775,600,000.00	2,836,444,580,000	2,567,526,940,000
Total R2048 SPOT									13,885,775,600,000.00	836,444,580,000	567,526,940,000
Total For R2048									13,885,775,600,000.00	836,444,580,000	567,526,940,000
R207 On 15/01/2020 Spot Bond			6.64500	101.14073	6.65500	101.11367			757,462,371,841,500.00	113,989,822,700	272,584,746,500
Total R207 SPOT									17,462,371,841,500.00	113,989,822,700	272,584,746,500
Total For R207									17,462,371,841,500.00	113,989,822,700	272,584,746,500
R208 On 31/03/2021 Spot Bond			7.15500	101.76411	7.16500	101.72516			858,399,607,100,000.00	1,098,308,820,000	676,610,849,700
Total R208 SPOT									18,399,607,100,000.00	998,308,820,000	676,610,849,700
Total For R208									18,399,607,100,000.00	998,308,820,000	676,610,849,700
R209 On 31/03/2036 Spot Bond			9.65000	74.14055	9.62500	74.28470			559,291,765,000,000.00	2,959,512,100,000	1,641,110,311,900
Total R209 SPOT									19,291,765,000,000.00	959,512,100,000	641,110,311,900
Total For R209									19,291,765,000,000.00	959,512,100,000	641,110,311,900
R210 On 31/03/2028 Spot Bond			3.10500	187.97318	3.10500	187.94503			11,542,807,692,000.00	3,717,490,400	29,095,804,400
Total R210 SPOT									11,542,807,692,000.00	3,717,490,400	29,095,804,400
Total For R210									11,542,807,692,000.00	3,717,490,400	29,095,804,400
R212 On 31/01/2022 Spot Bond			2.81000	156.22296	2.80000	156.24481			495,605,320,000,000.00	176,372,000,000	115,521,020,000
Total R212 SPOT									15,605,320,000,000.00	176,372,000,000	115,521,020,000

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 R212									15,605,320,000,000.00	176,372,000,000	115,521,020,000
R213 On 28/02/2031 Spot Bond			9.42000	86.03744	9.39000	86.20364			459,004,934,822,000.00	2,384,183,114,100	805,024,619,000
Total R213 SPOT									19,004,934,822,000.00	384,183,114,100	305,024,619,000
Total For R213									19,004,934,822,000.00	384,183,114,100	305,024,619,000
R214 On 28/02/2041 Spot Bond			9.80500	73.39341	9.80500	73.37400			797,785,308,744,500.00	1,203,241,744,900	761,417,043,700
Total R214 SPOT									17,785,308,744,500.00	203,241,744,900	761,417,043,700
Total For R214									17,785,308,744,500.00	203,241,744,900	761,417,043,700
RCG01 On 24/10/2019 Spot Bond					0.00000	101.04511			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDF12U									0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF14U SPOT									0.00	0	0
Total For RDF14U									0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.47906			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.40368			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.54122			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.69944			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	101.80935			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.46085			0.00	0	0
Total RDFB10 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 RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.60905				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.91545				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.46975				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	101.54214				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	101.71146				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.06870				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.07065				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.07225				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.60798				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.64997				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	100.00106				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 28/07/2019 Spot Bond					0.00000	100.36215				0.00	0	0
Total RDFC47 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 RDFC47										0.00	0	0
REB14I On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB14U SPOT										0.00	0	0
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	99.84388				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.26957				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	101.42316				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	101.85603				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	102.78050				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.36873				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	102.16725				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	102.69478				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	99.88463				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	101.31996				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.21625				0.00	0	0
Total RED901 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 RED901										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
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	101.96751				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.85965				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.59351				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.21352				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	100.75949				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	101.84141				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES44U									0.00	0	0
RMB10f On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMB106 SPOT									0.00	0	0
Total For RMB106									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.70000	105.65213	8.70000	105.62742			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			9.59000	101.42173	9.59000	101.39564			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.99000	97.44685	10.99000	97.41821			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	103.93700	10.00000	103.91000			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.64899			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.55094			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	100.54369			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	103.43288			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	101.80099			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	104.43760			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.24000	106.08953	10.24000	106.06026		41,574,400,000,000.00	4,060,000,000	2,030,000,000	
Total SBK23 SPOT								1,574,400,000,000.00	4,060,000,000	2,030,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK23										1,574,400,000,000.00	4,060,000,000	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.00170				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.93773				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			9.61500	108.86247	9.61500	108.83438				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.33437				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.55955				0.00	0	11,400,000,000
Total SBS18 SPOT										0.00	0	11,400,000,000
Total For SBS18										0.00	0	11,400,000,000
SBS19 On 23/06/2021 Spot Bond			8.35500	105.31318	8.35500	105.28950				0.00	0	10,000,000
Total SBS19 SPOT										0.00	0	10,000,000
Total For SBS19										0.00	0	10,000,000
SBS20 On 15/05/2026 Spot Bond			9.56500	105.01883	9.56500	104.99173				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	103.61489				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	100.00779				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.85500	102.27794	7.85500	102.25639				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.94000	104.59066	8.94000	104.56581				0.00	0	80,000,000
Total SBS27 SPOT										0.00	0	80,000,000

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 SBS27									0.00	0	80,000,000
SBS29 On 12/06/2019 Spot Bond			7.95000	101.75199	7.95000	101.73039			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.68500	94.20720	9.68500	94.18260		16,658,200,000,000.00	1,720,000,000	430,000,000	
Total SBS3 SPOT								16,658,200,000,000.00	1,720,000,000	430,000,000	
Total For SBS3								16,658,200,000,000.00	1,720,000,000	430,000,000	
SBS30 On 12/06/2019 Spot Bond					0.00000	101.56045			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.77500	101.77664	9.77500	101.74997			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	101.32892			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.62000	106.17803	9.62000	106.15047		67,340,000,000,000.00	7,000,000,000	3,500,000,000	
Total SBS34 SPOT								67,340,000,000,000.00	7,000,000,000	3,500,000,000	
Total For SBS34								67,340,000,000,000.00	7,000,000,000	3,500,000,000	
SBS36 On 29/01/2020 Spot Bond					0.00000	100.74431			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			8.37500	100.00837	8.37500	99.98571			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			9.37000	99.16232	9.37000	99.13724			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			10.30500	96.59262	10.30500	96.56580			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.57500	102.19940	8.57500	102.17570		10,505,232,500,000.00	1,225,100,000	601,700,000	
Total SBS4 SPOT								10,505,232,500,000.00	1,225,100,000	601,700,000	
Total For SBS4								10,505,232,500,000.00	1,225,100,000	601,700,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.81713			0.00	0	0
Total SBS40 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 SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.82500	106.20259	8.82500	106.17726			0.00	0	13,000,000
Total SBS41 SPOT									0.00	0	13,000,000
Total For SBS41									0.00	0	13,000,000
SBS42 On 12/11/2025 Spot Bond			9.45000	108.59443	9.45000	108.56672			0.00	0	70,000,000
Total SBS42 SPOT									0.00	0	70,000,000
Total For SBS42									0.00	0	70,000,000
SBS43 On 12/11/2027 Spot Bond			9.78000	108.82419	9.78000	108.79549			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	99.98048			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	100.85526			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.88500	105.83457	8.88500	105.80957			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.58736			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.65916			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	101.14418			0.00	0	1,015,000,000
Total SBS49 SPOT									0.00	0	1,015,000,000
Total For SBS49									0.00	0	1,015,000,000
SBS50 On 31/01/2022 Spot Bond			9.12000	101.23569	9.12000	101.21075			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.81000	9.81000	9.81000	100.23481			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.43054			0.00	0	0
Total SBS52 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 SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	102.28226				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.92593				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.56552				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.58000	8.58000	8.58000	102.60300				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.53129				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.62205				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.82815				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.65187				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.33102				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	100.33463				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	100.34369				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.87000	287.60296	3.87000	287.55397				0.00	0	0
Total SBSI11 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 SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.35000	4.35000	4.35000	204.68987			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	106.15018			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	105.67681			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	102.45637			0.00	0	100,000,000
Total SBT201 SPOT									0.00	0	100,000,000
Total For SBT201									0.00	0	100,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.92056			0.00	0	1,500,000,000
Total SBT202 SPOT									0.00	0	1,500,000,000
Total For SBT202									0.00	0	1,500,000,000
SBT203 On 03/12/2023 Spot Bond			9.99000	103.59695	9.99000	103.56920			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.21514			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.21529			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	101.08968			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	103.93700	10.00000	103.91000			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.26632			0.00	0	0
Total SLI4 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 SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	99.97738			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	99.97649			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	99.97775			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	99.97714			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	99.97634			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	99.97581			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	99.97568			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	99.97565			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	99.97425			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	99.97331			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	99.97449			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	99.97402			0.00	0	0
Total SLRC4 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 SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.47912				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			10.19000	10.19000	10.19000	109.25763			31,589,000,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT									31,589,000,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03									31,589,000,000,000.00	3,100,000,000	1,550,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	102.69318				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.59457				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	102.13007				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	102.53890				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	102.22743				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	102.24754				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	102.06083				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	102.28414				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	101.71582				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	100.80779				0.00	0	0
Total SPG003 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 SPG003									0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	101.23716			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
Total For SS041U									0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS042U SPOT									0.00	0	0
Total For SS042U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS047U SPOT									0.00	0	0
Total For SS047U									0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS050L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total SS050U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For SS050U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
SSA06 On 16/04/2020 Spot Bond			8.56500	102.13396	8.56500	102.11043			0.00	0	0
Total SSA06 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 SSA06										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.73500	98.77718	8.73500	98.75399				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			8.73500	98.77718	8.73500	98.75399				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			4.41500	4.41500	4.41500	123.47234				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			10.27000	102.80632	10.27000	102.77804				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.26000	75.53118	11.26000	75.50833				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	101.23768				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	101.97321				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	101.44240				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	101.83927				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	99.90577				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	101.94472				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.49084				0.00	0	0
Total SSN038 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 SSN038										0.00	0	0
SSN04 On 13/10/2023 Spot Bond					0.00000	100.76786				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			9.34000	105.02647	9.34000	105.00014				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04 On 31/01/2038 Spot Bond			4.27500	104.33539	4.27500	104.31638				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond					0.00000	98.37341				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04 On 30/04/2027 Spot Bond					0.00000	100.36073				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	100.82520				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			3.89000	3.89000	3.89000	287.31303				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2020 Spot Bond					0.00000	101.10838				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	100.47414				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			7.21700	104.38659	7.21700	104.36627				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	100.42319				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	100.24810				0.00	0	0
Total SSN055 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 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	101.26706				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.85905				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			3.90500	3.90500	3.90500	176.41406				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			3.80000	3.80000	3.80000	127.72634				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			4.23500	4.23500	4.23500	104.92413				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			3.91000	3.91000	3.91000	94.55893				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			3.90500	3.90500	3.90500	176.41406				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	101.95132				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	101.92789				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	101.87031				0.00	0	0
Total SSN070 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 SSN070										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	102.04166				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
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.45292				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	101.43084				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	101.42487				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	100.77880				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	99.51600				0.00	0	1,320,000,000
Total SSN079 SPOT										0.00	0	1,320,000,000
Total For SSN079										0.00	0	1,320,000,000
SSN08: On 16/08/2020 Spot Bond					0.00000	100.34654				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	102.00609				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	101.66736				0.00	0	0
Total SSN082 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 SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	100.22538				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			4.02500	4.02500	4.02500	212.08142				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.79000	99.60847	9.79000	99.58231				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	102.19699				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.30500	104.72401	8.30500	104.70086				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	102.09843				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.20500	108.15440	8.20500	108.13078				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	102.08404				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.30500	107.78590	8.30500	107.76207				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	101.90925				0.00	0	0
Total T13A19 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 T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			8.25500	106.78460	8.25500	106.76113				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	102.01594				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	102.00080				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	102.04712				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	103.59888	8.55000	103.57492				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	101.84763				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS12C On 20/03/2019 Spot Bond					0.00000	101.27738				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13E On 06/07/2020 Spot Bond					0.00000	100.90964				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13E On 27/05/2019 Spot Bond					0.00000	102.10558				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.73860				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.41434				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.70229				0.00	0	0
Total TFS144 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 TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.33619				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	100.94130				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	100.79118				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.32537				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.72732				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	100.50854				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	100.81721				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	100.87877				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.64002				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.67380				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	99.91492				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	102.00085				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.25500	8.25500	8.25500	104.86289				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	102.04737				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.16500	104.31395	8.16500	104.29127				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	102.04737				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			8.27500	104.03418	8.27500	104.01126				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	102.15202				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	102.15202				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	102.15202				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	102.15202				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	102.73596				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	102.73596				0.00	0	0
Total TH12C2 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 TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	102.33806				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	102.33573				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	103.09359				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	103.08869				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	103.12300				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	103.07964				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	102.25830				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.40500	105.78265	8.40500	105.75898				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.92005				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.29500	106.52095	8.29500	106.49743				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	102.15190				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	102.15423				0.00	0	0
Total TH13B2 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 TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	102.22165				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	102.16526				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	102.14493				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	102.31464				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.33324				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	102.33789				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	102.37405				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	102.44249				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	103.08157				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	103.08157				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	103.15127				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	103.10430				0.00	0	0
Total TH13D4 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 TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	103.12804				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	102.34360				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	102.07966				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			8.46500	106.32164	8.46500	106.29730				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.29517				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	103.30894				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.51500	104.21456	8.51500	104.19056				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.22142				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.63621				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.12381				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.33760				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	103.74056				0.00	0	0
Total TH14C2 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 TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.26324				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.03446				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.98569				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	104.07963				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.97733				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	102.02395				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.27651				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.96339				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	101.81968				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.94278				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	101.96614				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	102.07509				0.00	0	0
Total TH15B1 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 TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.05649				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	102.82950				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	102.18434				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	102.15180				0.00	0	90,000,000
Total TH15C2 SPOT										0.00	0	90,000,000
Total For TH15C2										0.00	0	90,000,000
TH15C: On 21/11/2022 Spot Bond					0.00000	102.12654				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	102.86052				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	102.74437				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	102.62154				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	100.92592				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.70236				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	101.67662				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	101.34471				0.00	0	0
Total THE9D4 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 THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.04500	8.04500	8.04500	97.90186				0.00	0	150,000,000
Total TL20 SPOT										0.00	0	150,000,000
Total For TL20										0.00	0	150,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	52.30012	100.00000	52.20089				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	103.93700	10.00000	103.91000				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	101.70224				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.72886				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			9.13000	103.79367	9.13000	103.76807				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.64000	104.03054	9.64000	104.00348				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	102.01544				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	100.50686				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			10.04000	99.43922	10.04000	99.41247				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.52319				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.16640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	100.45766			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			8.39500	107.42526	8.39500	107.40085		772,910,860,000,000.00	92,068,000,000	32,839,937,800	
Total TN20 SPOT								'2,910,860,000,000.00	92,068,000,000	32,839,937,800	
Total For TN20								'2,910,860,000,000.00	92,068,000,000	32,839,937,800	
TN20/R On 17/09/2020 Spot Bond			100.00000	39.52125	100.00000	39.43281		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	26.43769	100.00000	26.37853		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.49000	107.87577	9.49000	107.84814		290,963,400,000,000.00	30,660,000,000	18,030,000,000	
Total TN23 SPOT								10,963,400,000,000.00	30,660,000,000	18,030,000,000	
Total For TN23								10,963,400,000,000.00	30,660,000,000	18,030,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.48166	100.00000	15.44701		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			10.47000	95.40201	10.47000	95.37556		707,353,200,000,000.00	67,560,000,000	23,186,337,800	
Total TN25 SPOT								17,353,200,000,000.00	67,560,000,000	23,186,337,800	
Total For TN25								17,353,200,000,000.00	67,560,000,000	23,186,337,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	9.87756	100.00000	9.85581		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			10.57000	92.87842	10.57000	92.85200		14,798,000,000,000.00	1,400,000,000	700,000,000	
Total TN27 SPOT								14,798,000,000,000.00	1,400,000,000	700,000,000	
Total For TN27								14,798,000,000,000.00	1,400,000,000	700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.03736	100.00000	11.01267		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			11.15000	99.50973	11.15000	99.48007		122,204,000,000,000.00	10,960,000,000	11,880,000,000	

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 TN30 SPOT									22,204,000,000,000.00	10,960,000,000	11,880,000,000
Total For TN30									22,204,000,000,000.00	10,960,000,000	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.41489	8.00000	122.38851			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.86000	95.19141	11.86000	95.16127			71,160,000,000,000.00	6,000,000,000	10,000,000,000
Total TN40 SPOT									71,160,000,000,000.00	6,000,000,000	10,000,000,000
Total For TN40									71,160,000,000,000.00	6,000,000,000	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.78061	10.75000	103.75075			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	103.93700	10.00000	103.91000			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.85953			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.77500	103.18061	8.77500	103.15613			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.55500	103.50031	8.55500	103.47649			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.35500	8.35500	8.35500	103.85067			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	101.64622			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	101.68833			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	101.86513			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.93244			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.36942				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.36942				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	99.99983				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	99.99996				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			9.04000	102.26375	9.04000	102.23878				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	100.00009				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	99.99984				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	99.99996				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	99.99992				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	99.99993				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13I 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
TRQ14I 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
TSE01L 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
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.54396				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.81141				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.92360				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.48942				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 14/02/2019 Spot Bond					0.00000	101.88209				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	101.64666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC287 SPOT										0.00	0	0
Total For TWC287										0.00	0	0
TWC28 On 07/03/2019 Spot Bond					0.00000	101.43860				0.00	0	0
Total TWC288 SPOT										0.00	0	0
Total For TWC288										0.00	0	0
TWC28 On 08/04/2019 Spot Bond					0.00000	100.75255				0.00	0	0
Total TWC289 SPOT										0.00	0	0
Total For TWC289										0.00	0	0
TWC29 On 15/04/2019 Spot Bond					0.00000	100.64548				0.00	0	0
Total TWC290 SPOT										0.00	0	0
Total For TWC290										0.00	0	0
TWC29 On 18/04/2019 Spot Bond					0.00000	100.50104				0.00	0	0
Total TWC291 SPOT										0.00	0	0
Total For TWC291										0.00	0	0
TWC29 On 24/04/2019 Spot Bond					0.00000	100.43841				0.00	0	0
Total TWC292 SPOT										0.00	0	0
Total For TWC292										0.00	0	0
TWC29 On 30/04/2019 Spot Bond					0.00000	100.31315				0.00	0	0
Total TWC293 SPOT										0.00	0	0
Total For TWC293										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.94300	108.11111	8.94300	108.08499				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.67000	108.07090	10.67000	108.03988				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCPA11 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
VCPA21 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
VCPA31 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
VCPA41 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
VCPA51 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
VCPA61 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
VCPA71 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
VCPA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
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	99.87266				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	101.47836				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	101.60032				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	101.14244				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.34391				0.00	0	45,000,000
Total VKE09 SPOT										0.00	0	45,000,000
Total For VKE09										0.00	0	45,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	100.91609				0.00	0	0

Contract 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	100.59161				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.44383				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	102.00665				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	101.91551				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
VR840L On 28/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR840U SPOT										0.00	0	0
Total For VR840U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR842U SPOT										0.00	0	0
Total For VR842U										0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR843U SPOT										0.00	0	0
Total For VR843U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VR845U SPOT									0.00	0	0
Total For VR845U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.22922			0.00	0	400,000,000
Total WHL01 SPOT									0.00	0	400,000,000
Total For WHL01									0.00	0	400,000,000
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	101.01102			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	101.03326			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.32000	102.40522	7.32000	102.38509			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.29500	103.99517	7.29500	103.97458			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.99000	104.01171	7.99000	103.98920			0.00	0	0

Contract 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	25.04588	100.00000	24.98984				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			6.70500	96.00123	6.70500	95.98374				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.54e+017	030,107,375,000	321,036,517,781
Total for SPOT :										2.54e+017	030,107,375,000	321,036,517,781
Total Futures										2.54e+017	030,107,400,678	321,037,294,718
Total Options										0.00	0	94,110
Grand Total:										2.54e+017	030,107,400,678	321,037,388,828