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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/05/2019 Bond Future			11.02474	75.93815	10.97481	76.22767			0.00	0	350
ES33 On 01/08/2019 Bond Future			11.13076	77.37375	11.07901	77.66894			0.00	0	0
ES33 On 07/11/2019 Bond Future			11.24246	75.20963	11.18867	75.51120			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 02/05/2019 Bond Future			11.27669	77.63038	11.23184	77.92635			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.38070	79.09849	11.33424	79.40030			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.49039	76.50105	11.44211	76.80939			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 02/05/2019 Bond Future			134.31455	134.31455	134.33763	134.33763			0.00	0	691
I2025 On 01/08/2019 Bond Future			135.42934	135.42934	135.45327	135.45327			0.00	0	0
I2025 On 07/11/2019 Bond Future			138.32043	138.32043	138.34509	138.34509			0.00	0	0
Total I2025 Future									0.00	0	691
Total For I2025									0.00	0	691
I2029 On 02/05/2019 Bond Future			100.75368	100.75368	100.81655	100.81655			0.00	0	3,020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	01/08/2019	Bond Future			102.68306	102.68306	102.74732	102.74732			0.00	0	0
I2029	On	07/11/2019	Bond Future			103.76727	103.76727	103.83308	103.83308			0.00	0	0
Total I2029 Future												0.00	0	3,020
Total For I2029												0.00	0	3,020
I2033	On	02/05/2019	Bond Future			102.91964	102.91964	102.93726	102.93726			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			104.89036	104.89036	104.90854	104.90854			0.00	0	0
I2033	On	07/11/2019	Bond Future			105.94553	105.94553	105.96427	105.96427			0.00	0	0
Total I2033 Future												0.00	0	6,090
Total For I2033												0.00	0	6,090
I2038	On	02/05/2019	Bond Future			122.59835	122.59835	122.43664	122.43664			0.00	0	10,812
I2038	On	01/08/2019	Bond Future			123.30658	123.30658	123.14231	123.14231			0.00	0	0
I2038	On	07/11/2019	Bond Future			125.93891	125.93891	125.77128	125.77128			0.00	0	0
Total I2038 Future												0.00	0	10,812
Total For I2038												0.00	0	10,812
I2046	On	02/05/2019	Bond Future			115.28744	115.28744	115.30725	115.30725			0.00	0	12,523
I2046	On	01/08/2019	Bond Future			117.49525	117.49525	117.51557	117.51557			0.00	0	0
I2046	On	07/11/2019	Bond Future			118.26283	118.26283	118.28393	118.28393			0.00	0	0
Total I2046 Future												0.00	0	12,523
Total For I2046												0.00	0	12,523
I2050	On	02/05/2019	Bond Future			120.77406	120.77406	120.91931	120.91931			0.00	0	10,684
I2050	On	01/08/2019	Bond Future			121.26877	121.26877	121.41711	121.41711			0.00	0	0
I2050	On	07/11/2019	Bond Future			123.85758	123.85758	124.00935	124.00935			0.00	0	0
Total I2050 Future												0.00	0	10,684
Total For I2050												0.00	0	10,684
R186	On	02/05/2019	Bond Future			8.77905	113.35129	8.72812	113.64750		6.31	33,438,630.55	295	88,995
R186	On	01/08/2019	Bond Future			8.83285	110.19447	8.77940	110.49651		6.73	0.00	0	0
R186	On	07/11/2019	Bond Future			8.87936	112.51982	8.82300	112.82852		6.59	0.00	0	0
Total R186 Future												33,438,630.55	295	88,995
R186	On	02/05/2019	Bond Future	9.02	Call			2,241.56000	2.24156	2,026,340	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			558.00000	0.55800	638,990	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,283.71000	2.28371	2,066,700	6.53	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			514.36000	0.51436	590,070	6.56	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			1,767.32000	1.76732	1,575,640	6.42	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			771.82000	0.77182	876,350	6.42	0.00	0	4,250
R186	On	02/05/2019	Bond Future	9.25	Call			3,278.27000	3.27827	3,028,620	6.78	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			1,421.80000	1.42180	1,583,310	6.25	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			965.43000	0.96543	830,730	6.25	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.80	Put			996.23000	0.99623	1,122,660	6.35	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,413.98000	1.41398	1,244,200	6.35	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.05	Call			2,369.05000	2.36905	2,148,550	6.56	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			2,158.20000	2.15820	1,946,630	6.50	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			5,812.94000	5.81294	5,528,050	7.39	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			63.56000	0.06356	74,880	7.39	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			7,222.43000	7.22243	6,930,150	7.39	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			19.96000	0.01996	23,890	7.39	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			291.67000	0.29167	338,230	6.78	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			3,042.42000	3.04242	2,799,080	6.72	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			1,520.16000	1.52016	1,688,780	6.23	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			887.88000	0.88788	760,290	6.23	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			1,957.16000	1.95716	2,153,610	6.16	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			617.58000	0.61758	517,820	6.16	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			588.92000	0.58892	673,560	6.50	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.30	Call			3,519.43000	3.51943	3,264,130	6.84	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			7,484.47000	7.48447	7,191,440	7.39	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			15.83000	0.01583	19,010	7.39	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			6,908.03000	6.90803	6,616,870	7.39	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			26.16000	0.02616	31,210	7.39	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			337.34000	0.33734	390,210	6.72	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			543.06000	0.54306	622,260	6.53	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,199.72000	2.19972	1,986,310	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			573.28000	0.57328	656,080	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			1,267.54000	1.26754	1,417,210	6.28	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,103.55000	1.10355	957,010	6.28	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			252.27000	0.25227	293,180	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			682.52000	0.68252	744,500	7.59	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			258.91000	0.25891	285,730	7.91	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,817.43000	4.81743	4,576,590	7.60	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			673.16000	0.67316	734,360	7.60	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			4,862.02000	4.86202	4,620,410	7.62	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			663.93000	0.66393	724,360	7.62	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			4,772.93000	4.77293	4,532,870	7.59	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			3,545.00000	3.54500	3,760,160	6.37	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			786.88000	0.78688	700,000	6.37	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			1,322.21000	1.32221	1,431,700	7.00	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,840.30000	2.84030	2,647,750	7.00	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			7,310.87000	7.31087	7,035,650	7.91	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			2,857.94000	2.85794	2,685,710	6.77	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			2,218.36000	2.21836	2,354,830	6.77	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Call			2,890.53000	2.89053	2,717,260	6.78	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			2,196.52000	2.19652	2,331,950	6.78	0.00	0	0

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R186	On	07/11/2019	Bond Future	8.96	Call			2,922.93000	2.92293	2,748,600	6.79	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			2,174.51000	2.17451	2,308,880	6.79	0.00	0	0
Total R186 Option												0.00	0	72,120
Total For R186												33,438,630.55	295	161,115
R197	On	02/05/2019	Bond Future			303.34923	303.34923	303.65659	303.65659			0.00	0	2,350
R197	On	01/08/2019	Bond Future			301.60204	301.60204	301.91596	301.91596			0.00	0	0
R197	On	07/11/2019	Bond Future			308.04076	308.04076	308.36197	308.36197			0.00	0	0
Total R197 Future												0.00	0	2,350
Total For R197												0.00	0	2,350
R202	On	02/05/2019	Bond Future			234.72712	234.72712	234.76704	234.76704			187,781,696.00	800	8,666
R202	On	01/08/2019	Bond Future			235.20857	235.20857	235.24962	235.24962			0.00	0	0
R202	On	07/11/2019	Bond Future			240.22953	240.22953	240.27178	240.27178			0.00	0	0
Total R202 Future												187,781,696.00	800	8,666
Total For R202												187,781,696.00	800	8,666
R2023	On	02/05/2019	Bond Future			7.86557	101.04005	7.81336	101.20919		3.00	0.00	0	66,540
R2023	On	01/08/2019	Bond Future			7.87733	102.95023	7.82085	103.12281		3.37	0.00	0	0
R2023	On	07/11/2019	Bond Future			7.87542	101.18668	7.81362	101.36311		3.29	0.00	0	0
Total R2023 Future												0.00	0	66,540
R2023	On	02/05/2019	Bond Future	8.46	Call			2,140.95000	2.14095	1,986,830	3.80	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			70.53000	0.07053	85,550	3.80	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			2,082.11000	2.08211	1,928,910	3.77	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			74.93000	0.07493	90,870	3.77	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			2,111.50000	2.11150	1,957,830	3.79	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			72.70000	0.07270	88,170	3.79	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,518.15000	3.51815	3,364,690	4.31	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			165.78000	0.16578	184,900	4.31	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,543.94000	3.54394	3,390,140	4.31	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			162.24000	0.16224	181,020	4.31	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,492.42000	3.49242	3,339,310	4.31	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			169.38000	0.16938	188,850	4.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,432.15000	1.43215	1,330,670	3.47	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			929.63000	0.92963	1,004,580	3.47	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,450.83000	1.45083	1,348,690	3.48	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			919.91000	0.91991	994,200	3.48	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,413.91000	1.41391	1,313,100	3.47	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			939.79000	0.93979	1,015,410	3.47	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	66,540
R2030	On	02/05/2019	Bond Future			9.33297	93.18105	9.27734	93.53171		8.81	12,299,898.60	132	45,698

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/08/2019	Bond Future			9.39704	90.93772	9.33924	91.29522		9.53	0.00	0	0
R2030	On	07/11/2019	Bond Future			9.45174	92.85696	9.39159	93.22215		9.38	0.00	0	0
Total R2030 Future												12,299,898.60	132	45,698
R2030	On	02/05/2019	Bond Future	10.20	Call			5,718.90000	5.71890	5,390,630	10.27	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			128.77000	0.12877	151,160	10.27	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.41	Call			1,843.46000	1.84346	1,628,320	8.99	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			1,010.21000	1.01021	1,145,730	8.99	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,767.60000	1.76760	1,557,340	8.97	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			1,059.32000	1.05932	1,199,720	8.97	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			2,874.89000	2.87489	3,140,600	8.42	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			448.15000	0.44815	363,200	8.42	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,805.33000	1.80533	1,592,620	8.98	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			1,034.54000	1.03454	1,172,490	8.98	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			6,688.76000	6.68876	7,005,300	8.46	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			269.74000	0.26974	228,780	8.46	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.91	Call			4,525.62000	4.52562	4,262,460	10.43	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			1,075.98000	1.07598	1,170,320	10.43	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			4,570.48000	4.57048	4,306,250	10.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			1,061.97000	1.06197	1,155,240	10.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,481.09000	4.48109	4,219,010	10.41	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			1,090.38000	1.09038	1,185,800	10.41	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Put			2,886.30000	2.88630	3,088,000	9.43	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,702.65000	1.70265	1,546,850	9.43	0.00	0	2,025
R2030	On	07/11/2019	Bond Future	9.48	Put			2,700.00000	2.70000	2,864,000	9.61	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,270.22000	3.27022	3,067,850	9.62	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			2,673.75000	2.67375	2,836,570	9.62	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,202.13000	3.20213	3,002,130	9.60	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			2,726.46000	2.72646	2,891,650	9.60	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,236.09000	3.23609	3,034,900	9.61	0.00	0	0
Total R2030 Option												0.00	0	13,050
Total For R2030												12,299,898.60	132	58,748
R2032	On	02/05/2019	Bond Future			9.56229	91.20841	9.51190	91.55330		9.98	0.00	0	43,357
R2032	On	01/08/2019	Bond Future			9.62434	92.93303	9.57217	93.28464		10.44	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.68467	90.73076	9.63050	91.08999		10.69	0.00	0	0
Total R2032 Future												0.00	0	43,357
R2032	On	02/05/2019	Bond Future	9.62	Call			1,929.04000	1.92904	1,721,430	10.14	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			1,191.41000	1.19141	1,328,690	10.14	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,969.85000	1.96985	1,759,880	10.15	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			1,164.41000	1.16441	1,299,330	10.15	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,888.78000	1.88878	1,683,560	10.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/05/2019	Bond Future	9.61	Put			1,219.04000	1.21904	1,358,710	10.13	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,749.94000	4.74994	4,495,310	11.23	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			1,278.74000	1.27874	1,375,720	11.23	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,797.19000	4.79719	4,541,490	11.24	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			1,262.04000	1.26204	1,357,950	11.24	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,702.61000	4.70261	4,449,080	11.21	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			1,295.43000	1.29543	1,393,510	11.21	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,545.49000	3.54549	3,346,880	10.88	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			3,018.97000	3.01897	3,179,590	10.88	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,582.05000	3.58205	3,382,290	10.89	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,989.60000	2.98960	3,149,070	10.89	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,509.40000	3.50940	3,311,940	10.87	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			3,048.87000	3.04887	3,210,640	10.87	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	43,357
R2035	On	02/05/2019	Bond Future			9.74052	94.70412	9.69016	95.08680		10.71	0.00	0	78,252
R2035	On	01/08/2019	Bond Future			9.80230	96.49448	9.75024	96.88470		11.24	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.86570	94.02358	9.81176	94.42220		11.56	0.00	0	0
Total R2035 Future												0.00	0	78,252
R2035	On	02/05/2019	Bond Future	9.74	Call			1,934.72000	1.93472	1,719,500	11.06	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			1,555.98000	1.55598	1,723,440	11.06	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,976.96000	1.97696	1,759,090	11.07	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			1,522.50000	1.52250	1,687,310	11.07	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,892.79000	1.89279	1,680,240	11.04	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			1,589.86000	1.58986	1,759,990	11.04	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,006.24000	5.00624	4,729,070	11.87	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			1,499.99000	1.49999	1,613,040	11.87	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,057.42000	5.05742	4,778,990	11.89	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			1,480.19000	1.48019	1,591,980	11.89	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,955.45000	4.95545	4,679,550	11.85	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			1,520.27000	1.52027	1,634,590	11.85	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			3,434.92000	3.43492	3,615,290	11.68	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,905.19000	3.90519	3,685,660	11.69	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			3,401.32000	3.40132	3,580,410	11.69	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,945.36000	3.94536	3,724,540	11.70	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			3,367.99000	3.36799	3,545,790	11.70	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,865.21000	3.86521	3,646,960	11.68	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	78,252
R2037	On	02/05/2019	Bond Future			9.82331	91.21684	9.77811	91.56222		11.28	0.00	0	54,434

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/08/2019	Bond Future			9.88920	88.68600	9.84249	89.03819		12.41	0.00	0	0
R2037	On	07/11/2019	Bond Future			9.94788	90.55782	9.89958	90.91761		12.20	0.00	0	0
Total R2037 Future												0.00	0	54,434
R2037	On	02/05/2019	Bond Future	9.79	Put			1,674.93000	1.67493	1,833,330	11.34	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,806.68000	1.80668	1,617,230	11.36	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			1,639.16000	1.63916	1,795,090	11.36	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,847.87000	1.84787	1,655,960	11.37	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			1,603.98000	1.60398	1,757,450	11.37	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,765.98000	1.76598	1,579,000	11.34	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,970.44000	4.97044	4,722,040	13.24	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			1,610.49000	1.61049	1,714,280	13.24	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,021.25000	5.02125	4,771,730	13.26	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			1,590.04000	1.59004	1,692,710	13.26	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,919.58000	4.91958	4,672,310	13.22	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			1,630.97000	1.63097	1,735,890	13.22	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,961.07000	3.96107	3,762,260	12.42	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			3,511.35000	3.51135	3,672,330	12.42	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,001.13000	4.00113	3,801,180	12.43	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			3,477.31000	3.47731	3,637,150	12.43	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,920.90000	3.92090	3,723,230	12.41	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			3,545.37000	3.54537	3,707,490	12.41	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,434
R2040	On	02/05/2019	Bond Future			9.89796	94.51140	9.85277	94.88277		11.67	0.00	0	25,025
R2040	On	01/08/2019	Bond Future			9.96351	91.79260	9.91684	92.17125		12.87	0.00	0	0
R2040	On	07/11/2019	Bond Future			10.02212	93.73001	9.97389	94.11687		12.66	0.00	0	0
Total R2040 Future												0.00	0	25,025
R2040	On	02/05/2019	Bond Future	9.60	Call			951.74000	0.95174	822,440	11.44	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.90	Put			1,680.39000	1.68039	1,841,170	11.90	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,978.94000	1.97894	1,773,570	11.87	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			1,754.88000	1.75488	1,920,880	11.87	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			851.88000	0.85188	944,720	12.50	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,645.22000	3.64522	3,366,690	12.50	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			3,073.77000	3.07377	3,315,840	11.44	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,023.53000	2.02353	1,815,540	11.89	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			1,717.40000	1.71740	1,880,780	11.89	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,068.47000	2.06847	1,857,880	11.90	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			5,343.06000	5.34306	5,076,740	13.88	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			1,769.33000	1.76933	1,881,660	13.88	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,397.27000	5.39727	5,129,760	13.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/08/2019	Bond Future	10.38	Put			1,747.21000	1.74721	1,858,350	13.90	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,288.78000	5.28878	5,023,670	13.85	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			1,791.50000	1.79150	1,905,040	13.85	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			3,727.57000	3.72757	3,901,060	12.69	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			4,220.59000	4.22059	4,005,980	12.70	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			3,690.97000	3.69097	3,863,220	12.70	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,263.99000	4.26399	4,048,140	12.71	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			3,654.69000	3.65469	3,825,700	12.71	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			4,177.39000	4.17739	3,964,020	12.69	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												0.00	0	27,325
R2044	On	02/05/2019	Bond Future			9.91089	91.65126	9.86569	92.02997		12.27	5,132,470.56	56	36,424
R2044	On	01/08/2019	Bond Future			9.97354	89.00352	9.92690	89.38966		13.55	0.00	0	0
R2044	On	07/11/2019	Bond Future			10.02946	90.88209	9.98132	91.27653		13.36	0.00	0	0
Total R2044 Future												5,132,470.56	56	36,424
R2044	On	02/05/2019	Bond Future	9.91	Put			1,727.73000	1.72773	1,892,250	12.53	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,145.15000	2.14515	1,928,320	12.55	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			1,690.44000	1.69044	1,852,320	12.55	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,053.21000	2.05321	1,841,680	12.52	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			1,765.50000	1.76550	1,932,680	12.52	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,099.01000	2.09901	1,884,820	12.53	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			6,158.48000	6.15848	6,433,270	12.99	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			5,502.13000	5.50213	5,229,200	14.65	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			1,789.12000	1.78912	1,902,330	14.65	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,557.15000	5.55715	5,283,020	14.67	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			1,766.86000	1.76686	1,878,870	14.67	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,447.25000	5.44725	5,175,530	14.63	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			1,231.67000	1.23167	1,120,320	12.99	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			3,468.36000	3.46836	3,658,870	13.70	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,909.55000	2.90955	2,713,920	13.70	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,286.72000	6.28672	5,997,890	14.95	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			1,811.65000	1.81165	1,926,070	14.63	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			1,502.39000	1.50239	1,599,700	14.95	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			4,376.76000	4.37676	4,155,870	13.43	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			3,733.61000	3.73361	3,907,160	13.43	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,421.03000	4.42103	4,198,880	13.44	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			3,696.69000	3.69669	3,868,980	13.44	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,332.39000	4.33239	4,112,760	13.42	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			3,770.55000	3.77055	3,945,360	13.42	0.00	0	0
Total R2044 Option												0.00	0	300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2044									5,132,470.56	56	36,724
R2048 On 02/05/2019 Bond Future			9.88089	90.85779	9.83565	91.24849		12.71	0.00	0	106,112
R2048 On 01/08/2019 Bond Future			9.93646	92.57550	9.88986	92.97371		13.40	0.00	0	100
R2048 On 07/11/2019 Bond Future			9.99330	90.08532	9.94518	90.49221		13.87	0.00	0	0
Total R2048 Future									0.00	0	106,212
R2048 On 02/05/2019 Bond Future	9.90	Call			2,244.08000	2.24408	2,017,600	12.96	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			1,689.23000	1.68923	1,853,450	12.96	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,292.71000	2.29271	2,063,520	12.98	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			1,652.18000	1.65218	1,813,690	12.98	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,196.12000	2.19612	1,972,360	12.95	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			1,727.10000	1.72710	1,894,040	12.95	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			5,572.46000	5.57246	5,292,440	14.38	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			1,852.22000	1.85222	1,970,410	14.38	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			5,628.93000	5.62893	5,347,660	14.40	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			1,829.16000	1.82916	1,946,100	14.40	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			5,685.56000	5.68556	5,403,040	14.42	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			1,806.38000	1.80638	1,922,070	14.42	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Call			4,563.23000	4.56323	4,335,320	14.19	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Put			3,931.98000	3.93198	4,110,960	14.19	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Call			4,610.02000	4.61002	4,380,830	14.21	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Put			3,895.00000	3.89500	4,072,700	14.21	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Call			4,516.62000	4.51662	4,290,000	14.18	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Put			3,969.29000	3.96929	4,149,560	14.18	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	106,212
R207 On 02/05/2019 Bond Future			6.36196	102.82056	6.30246	102.86048		0.21	1,336,667.28	13	6,025
R207 On 01/08/2019 Bond Future			5.57471	101.12296	5.48127	101.16391		0.21	0.00	0	0
R207 On 07/11/2019 Bond Future			2.03346	103.25683	1.80080	103.29883		0.02	0.00	0	0
Total R207 Future									1,336,667.28	13	6,025
R207 On 02/05/2019 Bond Future	7.62	Call			877.81000	0.87781	837,890	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			884.42000	0.88442	844,500	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			871.19000	0.87119	831,270	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			808.26000	0.80826	767,320	0.34	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.01000	0.00001	0,020	0.34	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			812.57000	0.81257	771,620	0.34	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Put			0.01000	0.00001	0,010	0.34	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Call			803.94000	0.80394	763,000	0.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/08/2019	Bond Future	7.33	Put			0.01000	0.00001	0,020	0.34	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			63.88000	0.06388	37,560	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			15.29000	0.01529	30,970	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			65.17000	0.06517	38,520	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			14.78000	0.01478	30,130	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			62.59000	0.06259	36,600	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			15.81000	0.01581	31,820	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												1,336,667.28	13	6,025
R208	On	02/05/2019	Bond Future			7.04586	100.15561	6.99614	100.24238		0.99	0.00	0	14,463
R208	On	01/08/2019	Bond Future			6.94505	102.04927	6.88723	102.13795		1.20	0.00	0	0
R208	On	07/11/2019	Bond Future			6.73990	100.79614	6.67018	100.88689		1.03	0.00	0	0
Total R208 Future												0.00	0	14,463
R208	On	02/05/2019	Bond Future	8.04	Call			1,804.00000	1.80400	1,718,060	1.89	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			2.78000	0.00278	3,610	1.89	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,770.27000	1.77027	1,684,430	1.89	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			3.16000	0.00316	4,090	1.89	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,787.14000	1.78714	1,701,240	1.89	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			2.97000	0.00297	3,840	1.89	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			22.33000	0.02233	26,400	1.74	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,949.71000	1.94971	1,864,990	1.74	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			21.62000	0.02162	25,580	1.74	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,963.98000	1.96398	1,879,150	1.74	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			20.94000	0.02094	24,790	1.74	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,935.47000	1.93547	1,850,860	1.74	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			502.05000	0.50205	449,150	1.14	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			281.20000	0.28120	319,050	1.14	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			484.59000	0.48459	432,620	1.14	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			289.71000	0.28971	328,490	1.14	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			493.45000	0.49345	441,020	1.14	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			285.58000	0.28558	323,900	1.14	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	14,463
R209	On	02/05/2019	Bond Future			9.69200	72.28059	9.64169	72.60703		12.14	38,670,115.65	535	102,067
R209	On	01/08/2019	Bond Future			9.74718	73.64728	9.69535	73.98008		12.72	0.00	0	0
R209	On	07/11/2019	Bond Future			9.80081	72.04731	9.74730	72.38725		13.10	0.00	0	0
Total R209 Future												38,670,115.65	535	102,067
R209	On	02/05/2019	Bond Future	10.50	Call			5,485.08000	5.48508	5,185,970	14.31	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			201.13000	0.20113	228,460	14.31	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			6,590.65000	6.59065	6,279,150	14.31	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
R209	On	02/05/2019	Bond Future	10.71	Put			101.55000	0.10155	116,490	14.31	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			753.71000	0.75371	843,930	12.99	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,720.56000	2.72056	2,484,340	12.99	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,620.55000	1.62055	1,439,130	12.43	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			1,371.78000	1.37178	1,516,800	12.43	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			2,621.74000	2.62174	2,843,860	11.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			685.64000	0.68564	581,320	11.92	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,656.10000	1.65610	1,472,420	12.44	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			1,342.60000	1.34260	1,485,360	12.44	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,692.04000	1.69204	1,506,120	12.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			1,313.90000	1.31390	1,454,420	12.46	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			5,661.35000	5.66135	5,400,150	14.51	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			972.09000	0.97209	1,043,690	14.51	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			4,265.47000	4.26547	4,032,720	13.83	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,421.43000	1.42143	1,521,480	13.83	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			3,959.67000	3.95967	4,172,730	12.47	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,386.61000	1.38661	1,484,580	13.87	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			1,345.42000	1.34542	1,225,680	12.47	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			2,187.01000	2.18701	2,329,040	13.14	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,856.65000	2.85665	2,665,880	13.14	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			4,308.72000	4.30872	4,074,930	13.85	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,404.00000	1.40400	1,503,010	13.85	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,351.94000	4.35194	4,117,110	13.87	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,319.63000	3.31963	3,133,190	13.16	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,984.81000	2.98481	3,138,310	13.16	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,354.16000	3.35416	3,166,630	13.18	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,956.07000	2.95607	3,108,480	13.18	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,388.60000	3.38860	3,199,990	13.19	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,927.32000	2.92732	3,078,650	13.19	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												38,670,115.65	535	138,587
R210	On	02/05/2019	Bond Future			186.19941	186.19941	186.52969	186.52969			134,063,575.20	720	2,448
R210	On	01/08/2019	Bond Future			189.76502	189.76502	190.10205	190.10205			0.00	0	0
R210	On	07/11/2019	Bond Future			191.17755	191.17755	191.52215	191.52215			0.00	0	0
Total R210 Future												134,063,575.20	720	2,448
Total For R210												134,063,575.20	720	2,448
R212	On	02/05/2019	Bond Future			157.77006	157.77006	157.84169	157.84169			0.00	0	4,973
R212	On	01/08/2019	Bond Future			158.57102	158.57102	158.64439	158.64439			0.00	0	0
R212	On	07/11/2019	Bond Future			161.95621	161.95621	162.03142	162.03142			0.00	0	0
Total R212 Future												0.00	0	4,973

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R212										0.00	0	4,973
R213 On 02/05/2019 Bond Future			9.44302	84.10033	9.38745	84.44552		9.74		0.00	0	27,738
R213 On 01/08/2019 Bond Future			9.50040	85.69028	9.44287	86.04218		10.11		0.00	0	0
R213 On 07/11/2019 Bond Future			9.55888	83.94349	9.49914	84.30300		10.40		0.00	0	0
Total R213 Future										0.00	0	27,738
R213 On 02/05/2019 Bond Future	9.49	Call			1,740.20000	1.74020	1,535,550	10.04		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			1,104.68000	1.10468	1,245,220	10.04		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			1,776.79000	1.77679	1,569,770	10.05		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			1,079.65000	1.07965	1,217,820	10.05		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			1,703.86000	1.70386	1,501,590	10.03		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			1,130.03000	1.13003	1,272,950	10.03		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Call			4,425.56000	4.42556	4,170,300	11.22		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			1,158.45000	1.15845	1,255,090	11.22		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			4,469.12000	4.46912	4,212,800	11.24		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			1,143.92000	1.14392	1,239,500	11.24		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			4,382.13000	4.38213	4,127,930	11.20		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Put			1,173.17000	1.17317	1,270,870	11.20		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			3,207.12000	3.20712	3,008,170	10.51		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			2,661.15000	2.66115	2,821,710	10.51		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Call			3,241.17000	3.24117	3,041,060	10.52		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			2,635.41000	2.63541	2,794,810	10.52		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			3,173.22000	3.17322	2,975,450	10.50		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			2,687.11000	2.68711	2,848,850	10.50		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	27,738
R214 On 02/05/2019 Bond Future			9.87084	71.20733	9.82562	71.51251		13.06		0.00	0	21,863
R214 On 01/08/2019 Bond Future			9.92628	72.55351	9.87973	72.86460		13.71		0.00	0	0
R214 On 07/11/2019 Bond Future			9.98302	70.78354	9.93500	71.10132		14.13		0.00	0	0
Total R214 Future										0.00	0	21,863
R214 On 02/05/2019 Bond Future	9.86	Call			1,686.58000	1.68658	1,515,720	13.25		0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Put			1,454.36000	1.45436	1,588,680	13.25		0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Call			1,723.31000	1.72331	1,550,360	13.27		0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Put			1,423.78000	1.42378	1,556,010	13.27		0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Call			1,650.12000	1.65012	1,481,370	13.23		0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Put			1,485.32000	1.48532	1,621,750	13.23		0.00	0	0
R214 On 01/08/2019 Bond Future	10.33	Call			4,424.71000	4.42471	4,206,580	14.71		0.00	0	0
R214 On 01/08/2019 Bond Future	10.33	Put			1,505.81000	1.50581	1,598,770	14.71		0.00	0	0
R214 On 01/08/2019 Bond Future	10.34	Call			4,469.09000	4.46909	4,249,990	14.73		0.00	0	0
R214 On 01/08/2019 Bond Future	10.34	Put			1,487.59000	1.48759	1,579,580	14.73		0.00	0	0
R214 On 01/08/2019 Bond Future	10.32	Call			4,380.47000	4.38047	4,163,310	14.68		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.32	Put			1,524.26000	1.52426	1,618,190	14.68	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,644.52000	3.64452	3,466,320	14.45	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			3,149.21000	3.14921	3,288,790	14.45	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,681.36000	3.68136	3,502,180	14.46	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			3,120.43000	3.12043	3,259,030	14.46	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,608.07000	3.60807	3,430,850	14.43	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			3,178.47000	3.17847	3,319,030	14.43	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	21,863
Total for Bond												412,723,053.84	2,551	908,909
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/05/2019 GOVI			647.93600	647.93600	650.24200	650.24200				0.00	0	445
GOVI On 01/08/2019 GOVI			660.18600	660.18600	662.53700	662.53700				0.00	0	0
GOVI On 07/11/2019 GOVI			674.11100	674.11100	676.51300	676.51300				0.00	0	0
Total GOVI Future										0.00	0	445
GOVI On 02/05/2019 GOVI	647.86	Call			23,820.00000	2.38200	760,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			23,720.00000	2.37200	660,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			23,620.00000	2.36200	560,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/08/2019	GOVI	638.68	Call			238,570.00000	23.85700	215,060,000		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			238,470.00000	23.84700	214,960,000		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			238,670.00000	23.86700	215,160,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.91	Call			36,030.00000	3.60300	12,010,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.92	Call			35,930.00000	3.59300	11,910,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.92	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.90	Call			36,130.00000	3.61300	12,110,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	445
Total for GOVI												0.00	0	445
AL37	On	02/05/2019	Index Future			628.50800	628.50800	629.56600	629.56600			0.00	0	0
AL37	On	01/08/2019	Index Future			640.39000	640.39000	641.47000	641.47000			0.00	0	0
AL37	On	07/11/2019	Index Future			653.89700	653.89700	655.00200	655.00200			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/05/2019	Index Future			724.06000	724.06000	726.35800	726.35800			0.00	0	0
AL7T	On	01/08/2019	Index Future			737.74900	737.74900	740.09200	740.09200			0.00	0	0
AL7T	On	07/11/2019	Index Future			753.31000	753.31000	755.70400	755.70400			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/05/2019	Index Future			654.55100	654.55100	656.81500	656.81500			0.00	0	903
ALBI	On	01/08/2019	Index Future			666.92600	666.92600	669.23400	669.23400			0.00	0	0
ALBI	On	07/11/2019	Index Future			680.99300	680.99300	683.35100	683.35100			0.00	0	0
Total ALBI Future												0.00	0	903
Total For ALBI												0.00	0	903
IGOV	On	02/05/2019	Index Future			258.21400	258.21400	258.31800	258.31800			0.00	0	735
IGOV	On	01/08/2019	Index Future			263.15800	263.15800	263.26500	263.26500			0.00	0	0
IGOV	On	07/11/2019	Index Future			268.77500	268.77500	268.88400	268.88400			0.00	0	0
Total IGOV Future												0.00	0	735
Total For IGOV												0.00	0	735
Total for Index												0.00	0	1,638
JIBAR f	On	20/03/2019	Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR f	On	19/06/2019	Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR f	On	18/09/2019	Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR I On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.46000	96.46000	96.40000	96.40000			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 :									412,723,053.84	2,551	911,043
AA05 On 22/03/2019 Spot Bond			8.20500	104.26001	8.20500	104.23666			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	100.48797			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.83000	104.93016	8.83000	104.90526			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.03600	10.00000	104.00900			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.16470	10.84000	103.13461			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB017U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.05339	11.37000	100.02333				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.09359	11.81000	100.06238				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	31.42236	100.00000	31.35206				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	24.10703	100.00000	24.05309				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.88000	4.88000	4.88000	276.58284			0.00	0	228,000,000
Total ABCPI3 SPOT									0.00	0	228,000,000
Total For ABCPI3									0.00	0	228,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.67276			0.00	4,000,000,000	2,000,000,000
Total ABFN08 SPOT									0.00	4,000,000,000	2,000,000,000
Total For ABFN08									0.00	4,000,000,000	2,000,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	102.02951			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.87508			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.28700			0.00	300,000,000	150,000,000
Total ABFN12 SPOT									0.00	300,000,000	150,000,000
Total For ABFN12									0.00	300,000,000	150,000,000
ABFN12 On 14/05/2020 Spot Bond					0.00000	101.05112			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	101.79884			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	101.21043			0.00	0	0
Total ABFN15 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 ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.79095				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	100.38442				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	103.47638				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.40204				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.20275				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.48185				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.60721				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.29740				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.14083				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.18314				0.00	2,600,000,000	1,300,000,000
Total ABFN26 SPOT										0.00	2,600,000,000	1,300,000,000
Total For ABFN26										0.00	2,600,000,000	1,300,000,000
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.01495				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	100.01840				0.00	0	0
Total ABFN28 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 ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.51077				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.33613				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.41071				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.42282				0.00	0	6,500,000,000
Total ABFN32 SPOT										0.00	0	6,500,000,000
Total For ABFN32										0.00	0	6,500,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.42519				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	100.59859				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.61122				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	100.61878				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	100.63493				0.00	2,200,000,000	1,100,000,000
Total ABFN37 SPOT										0.00	2,200,000,000	1,100,000,000
Total For ABFN37										0.00	2,200,000,000	1,100,000,000
ABK10: On 14/02/2020 Spot Bond					0.00000	101.78097				0.00	3,920,000,000	3,920,000,000
Total ABK10 SPOT										0.00	3,920,000,000	3,920,000,000
Total For ABK10										0.00	3,920,000,000	3,920,000,000
ABK11: On 20/05/2019 Spot Bond					0.00000	100.42891				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	97.77150				0.00	0	0
Total ABK12 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 ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	99.99976				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.77819				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	99.30913				0.00	122,204,700	122,204,700
Total ABK8 SPOT										0.00	122,204,700	122,204,700
Total For ABK8										0.00	122,204,700	122,204,700
ABK9 On 18/11/2019 Spot Bond					0.00000	100.36303				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			6.43000	6.43000	6.43000	144.63424				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	46.44702	100.00000	46.34638				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.77000	6.77000	6.77000	127.28859				0.00	0	727,000,000
Total ABKI03 SPOT										0.00	0	727,000,000
Total For ABKI03										0.00	0	727,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	18.84589	100.00000	18.80505				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			8.81000	8.81000	8.81000	116.60493				0.00	0	1,200,000,000
Total ABKI04 SPOT										0.00	0	1,200,000,000
Total For ABKI04										0.00	0	1,200,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.49727	100.00000	8.47875				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	92.95710				0.00	0	317,153,800
Total ABKS1 SPOT										0.00	0	317,153,800
Total For ABKS1										0.00	0	317,153,800
ABN05 On 18/04/2021 Spot Bond			4.19000	198.52601	4.19000	198.51507				0.00	0	0
Total ABN05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.11000	4.11000	4.11000	125.92362				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.96000	3.96000	3.96000	176.14230				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.87500	3.87500	3.87500	216.53454				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			9.40500	9.40500	9.40500	94.70496				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			10.09000	10.09000	10.09000	104.28077				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			8.20500	8.20500	8.20500	100.16365				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.63500	10.63500	10.63500	101.39836				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			8.23000	106.08485	8.23000	106.06135				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.96000	104.29301	7.96000	104.27053				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.90660	9.20000	102.88103				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.91000	105.05314	8.91000	105.02784				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			8.04000	104.87948	8.04000	104.85664				0.00	0	0
Total ABS14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.60500	106.67388	8.60500	106.64906			0.00	0	500,000,000
Total ABS15 SPOT									0.00	0	500,000,000
Total For ABS15									0.00	0	500,000,000
ABS16 On 11/11/2025 Spot Bond			9.37500	108.25614	9.37500	108.22875			0.00	0	10,000,000
Total ABS16 SPOT									0.00	0	10,000,000
Total For ABS16									0.00	0	10,000,000
ABS17 On 11/11/2027 Spot Bond			9.68500	108.84312	9.68500	108.81470			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.25500	106.50029	9.25500	106.47367			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			8.76500	101.46819	8.76500	101.44427		13,147,500,000,000.00	1,500,000,000	9,500,000,000	
Total ABS6 SPOT								13,147,500,000,000.00	1,500,000,000	9,500,000,000	
Total For ABS6								13,147,500,000,000.00	1,500,000,000	9,500,000,000	
ABS7 On 11/09/2026 Spot Bond			9.74500	94.92823	9.74500	94.90328			0.00	0	6,693,600,000
Total ABS7 SPOT									0.00	0	6,693,600,000
Total For ABS7									0.00	0	6,693,600,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.90793	100.00000	8.88800			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.91000	3.91000	3.91000	287.86682			0.00	0	572,000,000
Total ABS12 SPOT									0.00	0	572,000,000
Total For ABS12									0.00	0	572,000,000
ABS14 On 31/01/2022 Spot Bond			3.47000	153.72068	3.47000	153.71512			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACIF1U										0.00	0	0
ACL08 On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09 On 20/12/2025 Spot Bond					0.00000	91.32886				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09 On 20/12/2025 Spot Bond					0.00000	90.37807				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			8.11000	8.11000	8.11000	103.51503				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	227.69944				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	227.76167				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	101.92868				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14 On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14 On 20/12/2021 Spot Bond					0.00000	101.93484				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16 On 20/06/2019 Spot Bond			8.74500	8.74500	8.74500	102.27800				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17 On 20/06/2019 Spot Bond					0.00000	101.92890				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17 On 20/06/2019 Spot Bond					0.00000	101.82656				0.00	0	0
Total ACL175 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL175										0.00	0	0
ACL18 On 20/06/2019 Spot Bond					0.00000	102.21178				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18 On 20/09/2022 Spot Bond					0.00000	101.91845				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond					0.00000	102.54475				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond					0.00000	101.96948				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	101.97572				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	101.97572				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	102.01052				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	102.01052				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20 On 30/01/2023 Spot Bond					0.00000	153.67471				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL20 On 14/02/2023 Spot Bond					0.00000	156.38453				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL21 On 20/09/2020 Spot Bond					0.00000	97.89554				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21 On 20/12/2023 Spot Bond					0.00000	101.91029				0.00	0	0
Total ACL217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	100.56355				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	100.91935				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	101.90209				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	101.87140				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	100.31543				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	100.78706				0.00	0	500,000,000
Total AECI02 SPOT										0.00	0	500,000,000
Total For AECI02										0.00	0	500,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	100.28625				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.28786				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.03327				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	101.93848				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	101.11672				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	100.77952				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.89517				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.18131				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.09817				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.40961				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.34739				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	101.85652				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.67053				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.94845				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.29242				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			10.00500	99.84128	10.00500	102.92682				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.30210				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.31498				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	100.40489				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.03500	99.80227	8.03500	99.78035				0.00	0	80,000,000
Total AIR01 SPOT										0.00	0	80,000,000
Total For AIR01										0.00	0	80,000,000
AIR02 On 30/04/2023 Spot Bond			9.43500	111.61287	9.43500	111.58461				0.00	0	15,000,000
Total AIR02 SPOT										0.00	0	15,000,000
Total For AIR02										0.00	0	15,000,000
AIR04 On 29/05/2024 Spot Bond			9.09500	103.08712	9.09500	103.06180				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			10.90500	96.86567	10.90500	96.83727				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.27000	177.13970	4.27000	177.12956				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	102.28340				0.00	480,000,000	240,000,000
Total APF02 SPOT										0.00	480,000,000	240,000,000
Total For APF02										0.00	480,000,000	240,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	101.11965				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.19892				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	100.85329				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	101.73036				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	100.99321				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.01825				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.82662				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.12500	234.80197	4.12500	234.78945				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	102.05182				0.00	0	0
Total ASN028 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN028										0.00	0	0
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	99.11831				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.14000	210.18965	4.14000	210.17836				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.08265				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	100.92309				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	100.85845				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	100.64285				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	102.15548				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	101.84677				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	103.08615				0.00	0	13,500,000
Total ASN083 SPOT										0.00	0	13,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN083										0.00	0	13,500,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.02593				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	111.34709				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.08475				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.55629				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	85.72305				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	100.02374				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	99.95259				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	102.41917				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	101.86245				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN131 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	102.39874				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			4.20000	150.66381	4.20000	150.65538				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	103.51646				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	81.47340				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	96.30289				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	100.74749				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			4.24500	150.47778	4.24500	150.46918				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	117.99422				0.00	0	0
Total ASN150 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.02432				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.86000	164.24513	4.86000	164.23312				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.64553				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.35224				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	102.91186				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.02275				0.00	0	0
Total ASN174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN174										0.00	0	0
ASN174 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177 On 20/06/2022 Spot Bond					0.00000	102.11693				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 12/06/2020 Spot Bond					0.00000	99.84019				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 30/06/2022 Spot Bond					0.00000	101.65450				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			4.44000	102.17115	4.44000	102.16476				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	101.80598				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 20/06/2022 Spot Bond					0.00000	101.82276				0.00	400,000,000	200,000,000
Total ASN203 SPOT										0.00	400,000,000	200,000,000
Total For ASN203										0.00	400,000,000	200,000,000
ASN203 On 20/06/2022 Spot Bond					0.00000	101.93898				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 24/08/2021 Spot Bond					0.00000	100.23247				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	100.25244				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	100.02122				0.00	0	0
Total ASN210 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.09358				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.13971				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	99.95605				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.02037				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	102.11284				0.00	400,000,000	200,000,000
Total ASN264 SPOT										0.00	400,000,000	200,000,000
Total For ASN264										0.00	400,000,000	200,000,000
ASN27: On 20/06/2023 Spot Bond					0.00000	101.81621				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	100.56086				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	100.45193				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	100.33158				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	100.30145				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	99.80415				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	101.71548				0.00	0	0
Total ASN291 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN291										0.00	0	0
ASN30 On 20/12/2023 Spot Bond					0.00000	101.89802				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31 On 20/12/2023 Spot Bond					0.00000	101.25868				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31 On 17/01/2020 Spot Bond					0.00000	102.26557				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	100.82180				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	100.66699				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31 On 30/03/2020 Spot Bond					0.00000	100.57704				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31 On 31/03/2029 Spot Bond			4.17000	4.17000	4.17000	92.66457				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31 On 28/02/2033 Spot Bond			4.27500	4.27500	4.27500	90.19450				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.53427				0.00	1,200,000,000	600,000,000
Total BAW18 SPOT										0.00	1,200,000,000	600,000,000
Total For BAW18										0.00	1,200,000,000	600,000,000
BAW19 On 05/12/2020 Spot Bond			8.53000	104.00722	8.53000	103.98335				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.48000	106.32708	8.48000	106.30269				0.00	0	0
Total BAW21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	104.16279	9.30000	104.13663				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.06210				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	102.25096				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.34097				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.23922				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.27066				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	99.99976				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	102.00250				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	102.12866				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	102.22740				0.00	0	0
Total BAYA52 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond					0.00000	102.56094				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2022 Spot Bond					0.00000	105.42352				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	103.97905				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.73500	106.11901	11.73500	106.08559				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			11.83000	11.83000	11.83000	102.83143				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	102.15029				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	102.02847				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	103.22208				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	102.04584				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	101.95892				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	102.02857				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			11.73500	11.73500	11.73500	100.16898				0.00	0	0
Total BAYA67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.91557				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	103.12724				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	101.91557				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2020 Spot Bond					0.00000	102.56698				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	106.89979				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	102.65383				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	102.30667				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.34920				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.34920				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.34920				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD15 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC124 On 30/05/2019 Spot Bond					0.00000	100.10492				0.00	0	0
Total BC124 SPOT										0.00	0	0
Total For BC124										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.19346				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	100.50363				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	100.51535				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.93462				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	101.62251				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.70500	8.70500	8.70500	205.96086				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.70500	8.70500	8.70500	206.56070				0.00	0	0
Total BD0206 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.09000	9.09000	9.09000	97.13411				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	11.12383	100.00000	11.09908				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	100.71424				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.28510				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			8.77000	104.55594	8.77000	104.53114				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	102.48035				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			8.51000	102.12656	8.51000	102.10306				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			10.33000	101.46045	10.33000	101.43270				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.11292				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			10.66500	103.36066	10.66500	103.33148				0.00	0	930,000,000
Total BGL07 SPOT										0.00	0	930,000,000
Total For BGL07										0.00	0	930,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	100.02716				0.00	0	0
Total BGL08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.03000	106.89813	10.03000	106.86924				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	100.85793				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			10.81000	107.17384	10.81000	107.14268				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.40481				0.00	0	150,000,000
Total BGL12 SPOT										0.00	0	150,000,000
Total For BGL12										0.00	0	150,000,000
BGL13 On 20/08/2021 Spot Bond			9.46000	105.34857	9.46000	105.32168				0.00	0	120,000,000
Total BGL13 SPOT										0.00	0	120,000,000
Total For BGL13										0.00	0	120,000,000
BGL14 On 03/11/2021 Spot Bond					0.00000	103.90852				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	104.98438				0.00	0	60,000,000
Total BGL15 SPOT										0.00	0	60,000,000
Total For BGL15										0.00	0	60,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.23867				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	103.45348				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.05896				0.00	0	1,330,000,000
Total BGL18 SPOT										0.00	0	1,330,000,000
Total For BGL18										0.00	0	1,330,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	105.47068				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	104.51806				0.00	0	0
Total BGT01 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 BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	101.67828				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.01000	101.83514	8.01000	101.81335				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.75192				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.57612				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	100.56086				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.42524				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			8.83500	105.80696	8.83500	105.78169				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	100.90023				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	102.00343				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	101.71993				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.06265				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	101.57709				0.00	0	0
Total BPPF07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF07										0.00	0	0
BPPF01 On 22/03/2021 Spot Bond					0.00000	101.65215				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF11 On 23/07/2019 Spot Bond					0.00000	100.91159				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.95152				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF12 On 09/10/2019 Spot Bond					0.00000	101.21720				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF13 On 09/10/2023 Spot Bond					0.00000	101.52959				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF14 On 23/07/2019 Spot Bond					0.00000	100.86708				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.73894				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	101.72020				0.00	0	0
Total BWZ21B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.85667				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	100.57406				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	101.36293				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			9.61500	101.00670	9.61500	100.98123				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	104.91440				0.00	0	0
Total CBL20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.13000	102.11286	9.13000	102.08768				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	100.78064				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	100.83091				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.43000	106.88092	9.43000	106.85372				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.27491				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.28700				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			10.06000	111.07343	10.06000	111.04348				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.91500	109.49433	9.91500	109.46523				0.00	0	654,000,000
Total CCT02 SPOT										0.00	0	654,000,000
Total For CCT02										0.00	0	654,000,000
CCT03 On 15/03/2025 Spot Bond			10.23500	103.81427	10.23500	103.78566				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			10.23500	10.23500	10.23500	101.04321				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	104.45440	10.00000	104.42710				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	103.06116				0.00	0	0
Total CGR21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.63912				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	102.40104				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	100.62149				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.82354				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.30575				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	102.15527				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	100.61187				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	102.07307				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	100.92853				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	100.76242				0.00	0	0
Total CGR43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR43										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.73126				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	148.69043	3.14000	148.61237				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			4.17000	4.17000	4.17000	144.36037				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.54500	104.33648	8.54500	104.31217				0.00	0	0
Total CLN262 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN262										0.00	0	0
CLN29: On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	100.51641				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			10.68500	99.50405	10.68500	99.47545				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.20500	101.00976	11.20500	100.97935				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	102.11702				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	100.50620				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32: On 20/06/2023 Spot Bond					0.00000	102.11284				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	102.25588				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	101.32427				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36: On 20/03/2019 Spot Bond					0.00000	101.74062				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			9.86500	107.52720	9.86500	107.49860				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond					0.00000	101.87860				0.00	0	0
Total CLN363 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond					0.00000	100.79826				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.00500	109.58241	12.00500	109.54713				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	100.82726				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	100.95356				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	110.70172				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	101.85299				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			8.83000	106.47082	8.83000	106.44541				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	101.30967				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	103.22602	10.98000	103.19554				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	105.06400	11.00000	105.03293				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	102.09208				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			11.79500	106.49585	11.79500	106.46214				0.00	0	0
Total CLN384 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN384									0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	102.27205			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.88763			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.00687			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	102.00042			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	101.89800			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	102.04141			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	102.77915			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.48986			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.48731			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	101.89788			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39587			0.00	0	0
Total CLN406 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.90811				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	101.34684				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	102.09216				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	102.52896				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	102.05268				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	103.09623				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.17392				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.43380				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	102.05784				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	102.27615				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	53.90557				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.29658				0.00	0	0
Total CLN420 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond					0.00000	101.24361				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	103.82944				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.70507				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	138.83761				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	139.33446				0.00	0	0
Total CLN434 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	102.08197				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.98996				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.77218				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	140.62967				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	103.72414				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	100.21934				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			8.93000	107.93048	8.93000	107.90444				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.47000	149.55172	4.47000	149.54226				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.66000	109.71774	6.66000	109.70434				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.60000	110.07095	6.60000	110.05769				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	100.21644				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	102.34173				0.00	0	0
Total CLN456 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.38906				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	100.87161				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.03058				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.19699				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.00000	103.16408	10.00000	103.13628				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.61500	100.91715	9.61500	100.89097				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	99.79267				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.62778				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.65807				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.92614				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	100.35899				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	100.39243				0.00	0	0
Total CLN472 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN472										0.00	0	0
CLN47: On 23/06/2021 Spot Bond					0.00000	99.93426				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47: On 20/09/2020 Spot Bond					0.00000	102.10238				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47: On 29/11/2021 Spot Bond			100.00000	21.54319	100.00000	21.49498				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48: On 07/06/2022 Spot Bond					0.00000	99.93452				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	100.45480				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	101.83571				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48: On 02/12/2021 Spot Bond					0.00000	100.98892				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48: On 02/12/2021 Spot Bond			8.93000	104.20950	8.93000	104.18449				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48: On 20/06/2022 Spot Bond					0.00000	102.53123				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48: On 07/12/2021 Spot Bond			12.29500	103.82970	12.29500	103.91261				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48: On 28/07/2022 Spot Bond			9.09500	101.07647	9.09500	101.05165				0.00	0	0
Total CLN488 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.99472				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	102.91794				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	99.93452				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	101.73290				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	102.10057				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.43000	109.94916	11.43000	104.08500				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	100.02302				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.69500	101.62228	9.69500	101.59614				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.58720				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	102.59063				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.33107				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	101.32414				0.00	0	0
Total CLN500 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.38621				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.43641				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	102.16798				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	101.43641				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	100.97693				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	100.81259				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	102.12300				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.22273				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	101.36454				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	97.42782				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	99.93891				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 15/09/2022 Spot Bond			9.96000	98.22058	9.96000	99.73185				0.00	0	0
Total CLN516 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	100.65134	10.01000	103.43889				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	100.21059				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.14881	9.60000	102.71527				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	99.83353				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	101.84532				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.14728				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	100.50512				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	99.92548	9.20000	99.90066				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	100.98238				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	100.91946				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	103.96683				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	101.36379				0.00	0	0
Total CLN528 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	102.49437				0.00	650,000,000	650,000,000
Total CLN529 SPOT										0.00	650,000,000	650,000,000
Total For CLN529										0.00	650,000,000	650,000,000
CLN530 On 12/03/2021 Spot Bond					0.00000	99.84060				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	99.83353				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	102.72649				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	102.00035				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	101.19768				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.31500	10.31500	10.31500	101.45120				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	99.00127				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	100.97909				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	100.39996				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN539 On 20/12/2023 Spot Bond					0.00000	102.50111				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN540 On 17/01/2024 Spot Bond					0.00000	101.33169				0.00	0	0
Total CLN540 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	106.11300				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	100.02855				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	103.22539				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	101.31262				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			9.78500	101.57640	9.78500	101.54959				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			9.83500	105.05885	9.83500	105.38522				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54 On 12/11/2025 Spot Bond			9.92500	104.02763	9.92500	104.27156				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54 On 07/12/2025 Spot Bond			4.39000	4.39000	4.39000	100.78557				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	237.69031				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.39000	4.39000	4.39000	100.78474				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	104.41000				0.00	0	0
Total CLN551 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond					0.00000	113.81700				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	101.47239				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	100.47170				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	101.04158				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	100.20425				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	100.79926				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	103.38700				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	100.46549				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	100.55664	10.16000	103.14191				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	102.26625	10.16000	103.14191				0.00	0	0
Total CLN563 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN563										0.00	0	0
CLN56 On 08/02/2024 Spot Bond					0.00000	100.18923				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN56 On 21/02/2024 Spot Bond					0.00000	100.17046				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										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			9.09000	97.15783	9.09000	97.13411				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.70500	8.70500	8.70500	205.96086				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			8.70500	8.70500	8.70500	206.56070				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	101.84703				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	101.84695				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	101.91833				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.38611				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			8.68000	115.32808	8.68000	115.30116				0.00	0	300,000,000
Total COJ05 SPOT										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ05									0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.91000	108.30360	8.91000	108.27752			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			10.34500	107.88377	10.34500	107.85389			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			9.44500	105.39696	9.44500	105.37024			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.94000	101.11217	9.94000	101.08522			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.48000	97.19483	11.48000	97.16503			0.00	0	138,000,000
Total COT02 SPOT									0.00	0	138,000,000
Total For COT02									0.00	0	138,000,000
COT03 On 05/06/2028 Spot Bond			11.43500	91.23526	11.43500	91.20739			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.91000	11.91000	11.91000	98.15504			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	101.85375			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	99.75848			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CSD04U										0.00	0	0
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	99.86402				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	101.70965				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	101.90301				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	101.63701				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	101.72195				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	101.83134				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	99.86404				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	100.81131				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	88.75245				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	103.53162				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.28947				0.00	0	0
Total DSY01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.56372			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			9.75500	9.75500	9.75500	106.00738			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.29556			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			8.32500	103.35284	8.32500	103.32968			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.33000	101.67072	8.33000	101.64780			0.00	0	690,000,000
Total DV22 SPOT									0.00	0	690,000,000
Total For DV22									0.00	0	690,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	52.79291	100.00000	52.67478			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			8.82500	104.06260	8.82500	104.03778		16,091,505,000.00	1,823,400	2,623,936,300	
Total DV23 SPOT								16,091,505,000.00	1,823,400	2,623,936,300	
Total For DV23								16,091,505,000.00	1,823,400	2,623,936,300	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.72520	100.00000	13.69449		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.72520	100.00000	13.69449		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			9.10500	102.71193	9.10500	102.68667		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.41911	9.69000	100.39287		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.41911	9.69000	100.39287		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			11.14500	94.24400	11.14500	94.21577		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29/R On 18/02/2029 Spot Bond			10.10000	100.43645	10.10000	100.40912			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.43645	10.10000	100.40912			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	100.25437			0.00	0	104,000,000
Total DVF19 SPOT									0.00	0	104,000,000
Total For DVF19									0.00	0	104,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	100.37400			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	101.86271			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20c On 31/08/2020 Spot Bond					0.00000	100.33639			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20i On 23/10/2020 Spot Bond					0.00000	101.04144			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.02407			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	102.22745			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22i On 29/08/2022 Spot Bond					0.00000	100.82159			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22c On 24/10/2022 Spot Bond					0.00000	100.95435			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.01022			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.86000	108.59671	7.86000	108.57358			0.00	0	112,680,000
Total E170 SPOT									0.00	0	112,680,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E170										0.00	0	112,680,000
E170/R On 01/08/2020 Spot Bond			100.00000	42.13188	100.00000	42.03760				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			8.12000	101.26334	8.12000	101.24108				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			8.64000	102.68719	8.64000	102.66320				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			9.40500	101.92768	9.40500	101.90180				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.38500	102.29483	4.38500	102.28859				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			4.09000	94.79376	4.09000	94.78873				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	123.34991	2.25000	123.34955				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.02000	128.73523	4.00000	128.93270				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.01000	114.87914	4.01000	114.87331				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.01000	112.51057	4.01000	112.50485				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.04500	104.25028	4.04500	104.24496				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			4.06000	96.28787	4.06000	96.28285				0.00	0	0
Total EL36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.34991	2.25000	123.34955				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			8.36000	103.90839	8.36000	103.88488				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			8.33000	104.20338	8.33000	104.17989				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			10.45500	101.77395	10.45500	101.74530				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.94500	10.94500	10.94500	96.71393				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			10.99500	10.99500	10.99500	102.82838				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			10.58500	10.58500	10.58500	101.11796				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.43500	10.43500	10.43500	101.77028				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			11.21500	11.21500	11.21500	86.95901				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.16221				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	101.08464				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	102.27479				0.00	0	0
Total ENX02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.10284				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.02252				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.19220				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	100.95430				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.37184				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.21570				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.02468				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.02318				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	99.95558				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	99.95476				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	98.81763				0.00	0	0
Total EPF018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EPF018									0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF04U SPOT									0.00	0	0
Total For EPF04U									0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF05U SPOT									0.00	0	0
Total For EPF05U									0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF07U SPOT									0.00	0	0
Total For EPF07U									0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF08U SPOT									0.00	0	0
Total For EPF08U									0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF09U SPOT									0.00	0	0
Total For EPF09U									0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPFC37 SPOT									0.00	0	0
Total For EPFC37									0.00	0	0
EPFC3 On 06/09/2019 Spot Bond					0.00000	99.97864			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	101.50211			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	100.62027			0.00	0	0
Total EPFC41 SPOT									0.00	0	0
Total For EPFC41									0.00	0	0
EPFC4 On 04/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		019,100,000,000,000.00	10,191,000,000	10,191,000,000	
Total EPFC42 SPOT								19,100,000,000,000.00	10,191,000,000	10,191,000,000	
Total For EPFC42								19,100,000,000,000.00	10,191,000,000	10,191,000,000	
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.03444				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.00574				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	100.37289				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.38532				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	100.39306				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	100.42579				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.15687				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.43791				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	100.56893				0.00	0	0
Total ERSA23 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 ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.35884				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.37096				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.95500	104.45576	8.95500	104.43049				30,001,041,000.00	3,350,200	1,842,201,200
Total ES23 SPOT										30,001,041,000.00	3,350,200	1,842,201,200
Total For ES23										30,001,041,000.00	3,350,200	1,842,201,200
ES23/R On 25/01/2023 Spot Bond			10.00000	101.08407	10.00000	101.05682				0.00	0	0
Total ES23/R2023 SPOT										0.00	0	0
Total For ES23/R2023										0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.93500	92.91353	9.93500	92.88878				222,158,522,000.00	22,361,200	3,287,000,000
Total ES26 SPOT										222,158,522,000.00	22,361,200	3,287,000,000
Total For ES26										222,158,522,000.00	22,361,200	3,287,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	103.33313	7.85000	103.31127				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	75.00943	10.90000	75.28055				70,620,930,000.00	6,449,400	3,494,237,300
Total ES33 SPOT										70,620,930,000.00	6,449,400	3,494,237,300
Total For ES33										70,620,930,000.00	6,449,400	3,494,237,300
ES33/R On 15/09/2033 Spot Bond			7.50000	99.81712	7.50000	99.79681				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			11.15500	81.18960	11.15500	81.16538				199,473,710,000.00	17,882,000	2,731,893,500
Total ES42 SPOT										199,473,710,000.00	17,882,000	2,731,893,500
Total For ES42										199,473,710,000.00	17,882,000	2,731,893,500
ES42/R On 25/04/2042 Spot Bond			8.50000	103.06474	8.50000	103.04117				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.14230				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.40154				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	101.85723				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	101.91841				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.48426	100.00000	11.45550				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	18.72715	100.00000	18.68026				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FIF07U									0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.10208			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	101.68154			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.01359			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	100.85147			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.49431			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.62948			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.31687			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FNT006 On 03/05/2019 Spot Bond					0.00000	101.09808			0.00	0	0
Total FNT006 SPOT									0.00	0	0
Total For FNT006									0.00	0	0
FNT007 On 05/03/2019 Spot Bond					0.00000	100.50137			0.00	0	0
Total FNT007 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 FNT007										0.00	0	0
FNT007 On 14/06/2019 Spot Bond					0.00000	100.47630				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										0.00	0	0
FNT008 On 07/05/2019 Spot Bond					0.00000	100.18521				0.00	0	0
Total FNT009 SPOT										0.00	0	0
Total For FNT009										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	100.26575				0.00	0	775,000,000
Total FRB12 SPOT										0.00	0	775,000,000
Total For FRB12										0.00	0	775,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	101.41654				0.00	0	300,000,000
Total FRB13 SPOT										0.00	0	300,000,000
Total For FRB13										0.00	0	300,000,000
FRB14 On 02/06/2021 Spot Bond			10.03000	10.03000	10.03000	102.46539				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	102.02340				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	103.77269				0.00	0	200,000,000
Total FRB16 SPOT										0.00	0	200,000,000
Total For FRB16										0.00	0	200,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	106.02196				0.00	2,640,000,000	1,320,000,000
Total FRB17 SPOT										0.00	2,640,000,000	1,320,000,000
Total For FRB17										0.00	2,640,000,000	1,320,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.66224				0.00	0	90,000,000
Total FRB18 SPOT										0.00	0	90,000,000

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 FRB18										0.00	0	90,000,000
FRB19 On 14/04/2021 Spot Bond			10.73000	107.79777	10.73000	107.76682				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	105.50471				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.72130				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.41299				0.00	0	30,000,000
Total FRB22 SPOT										0.00	0	30,000,000
Total For FRB22										0.00	0	30,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	104.81036				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	101.51241				0.00	225,824,600	79,652,100
Total FRB24 SPOT										0.00	225,824,600	79,652,100
Total For FRB24										0.00	225,824,600	79,652,100
FRBI22 On 31/01/2022 Spot Bond			3.63000	153.04434	3.63000	153.03815				0.00	0	50,000,000
Total FRBI22 SPOT										0.00	0	50,000,000
Total For FRBI22										0.00	0	50,000,000
FRBI23 On 07/12/2023 Spot Bond			3.63000	3.63000	3.63000	291.22626				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.17000	4.17000	4.17000	125.51213				0.00	0	3,000,000,000
Total FRBI25 SPOT										0.00	0	3,000,000,000
Total For FRBI25										0.00	0	3,000,000,000
FRBI28 On 31/03/2028 Spot Bond			4.37500	170.54125	4.37500	170.53099				0.00	0	100,000,000
Total FRBI28 SPOT										0.00	0	100,000,000
Total For FRBI28										0.00	0	100,000,000
FRBI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	91.44598				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.40500	4.40500	4.40500	204.04852				0.00	0	24,000,000
Total FRBI33 SPOT										0.00	0	24,000,000

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 FRBI33										0.00	0	24,000,000
FRBI46 On 31/03/2046 Spot Bond			4.67500	90.28775	4.67500	90.28160				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			4.70500	90.61042	4.70500	90.60419				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			8.34000	8.34000	8.34000	86.83324				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			9.36000	9.36000	9.36000	60.19910				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			9.41000	9.41000	9.41000	59.40057				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.76000	4.76000	4.76000	121.54578				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	100.37355				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	102.12691				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	96.75438				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	101.96931				0.00	0	0
Total FRC188 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 FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.96993				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	101.59335				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				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	102.06773				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	102.02017				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.55586				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	102.03114				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.65348				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	100.81606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 04/11/2019 Spot Bond					0.00000	100.73181				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			4.28000	150.33328	4.28000	150.32455				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond					0.00000	100.32761				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC233 On 31/01/2022 Spot Bond			5.14000	146.83440	5.14000	146.82248				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond					0.00000	102.90305				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond					0.00000	96.00929				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond					0.00000	104.68628				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond					0.00000	96.29154				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond					0.00000	105.32673				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	105.53025				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond					0.00000	95.76058				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	95.66040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.31267				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	98.11749				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	102.28966				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	101.83989				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	96.62403				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	100.87264				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	104.35956				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	101.83411				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	100.57992				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	102.03690				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	101.81994				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	103.22438				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.59999				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.90853				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	107.52954				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC260 On 27/02/2023 Spot Bond			3.45500	106.36033	3.45500	106.35652				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	101.30216				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	101.23363				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 15/03/2019 Spot Bond					0.00000	101.74265				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC263 On 13/07/2020 Spot Bond					0.00000	101.23091				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	102.29667				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	100.18382				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC266 On 06/08/2023 Spot Bond					0.00000	103.80928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond					0.00000	100.96834				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC269 On 16/11/2019 Spot Bond					0.00000	100.34124				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC270 On 30/01/2023 Spot Bond					0.00000	100.86750				0.00	1,200,000,000	600,000,000
Total FRC271 SPOT										0.00	1,200,000,000	600,000,000
Total For FRC271										0.00	1,200,000,000	600,000,000
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.88313				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	103.33155	9.80000	103.30424				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	102.01344				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	102.01798				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	100.02206				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 27/03/2020 Spot Bond					0.00000	101.53142				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278 On 21/11/2022 Spot Bond					0.00000	100.29398				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	102.03097				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280 On 03/09/2019 Spot Bond					0.00000	100.03266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC281 On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	102.13447				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282 On 26/01/2021 Spot Bond					0.00000	101.14765				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond					0.00000	100.66367				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	101.87347				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.47000	3.47000	3.47000	100.05971				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 01/02/2020 Spot Bond					0.00000	100.63476				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287 On 01/02/2020 Spot Bond					0.00000	100.63476				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC288 On 20/12/2022 Spot Bond					0.00000	100.53146				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC290 On 20/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,000
Total FRC290 SPOT										0.00	0	4,000,000,000
Total For FRC290										0.00	0	4,000,000,000
FRC66 On 31/01/2022 Spot Bond			4.92000	4.92000	4.92000	147.70894				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			4.86000	4.86000	4.86000	147.95182				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			4.84000	4.84000	4.84000	148.03287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16I 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
FRD17I 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
FRD18I On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD21I On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0
Total For FRD21U										0.00	0	0
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.77000	85.10875	4.77000	85.10286				0.00	0	28,000,000
Total FRI33 SPOT										0.00	0	28,000,000
Total For FRI33										0.00	0	28,000,000
FRI38 On 31/01/2038 Spot Bond			4.66500	98.92746	4.66500	98.92066				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	101.44190				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.68311				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.25678				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	101.19611				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.25781				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.44638				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.48379				0.00	0	1,190,000,000
Total FRJ25 SPOT										0.00	0	1,190,000,000
Total For FRJ25										0.00	0	1,190,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	99.42825				0.00	0	2,740,000,000
Total FRJ26 SPOT										0.00	0	2,740,000,000
Total For FRJ26										0.00	0	2,740,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.51004				0.00	4,760,000,000	2,380,000,000
Total FRJ27 SPOT										0.00	4,760,000,000	2,380,000,000
Total For FRJ27										0.00	4,760,000,000	2,380,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.46371				0.00	0	1,370,000,000

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 FRJ29 SPOT										0.00	0	1,370,000,000
Total For FRJ29										0.00	0	1,370,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			3.49300	3.49300	3.49300	98.72942				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			3.91000	3.91000	3.91000	110.32900				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	100.94589				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	100.94589				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.05000	108.10395	4.05000	108.09833				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.07500	211.72714	4.07500	211.71614				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.84000	96.49081	4.84000	96.48373				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.10500	4.10500	4.10500	211.00468				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	101.03499				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.31000	124.56524	4.31000	124.55791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	113.70064	3.70500	113.69580			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.58000	100.13795	4.58000	100.13131			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.22500	208.19963	4.22500	208.18796			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.27500	207.03974	4.27500	207.02789			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.84000	159.36676	3.84000	111.88075			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.30500	206.34763	4.30500	206.33565			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.41000	89.04699	5.41000	89.03910			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.04000	161.97724	5.04000	161.96461			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.94000	95.13128	4.94000	95.12403			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.56000	168.10724	4.56000	168.09629			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.62000	167.32647	4.62000	167.31532			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.81500	195.00453	4.81500	194.99052			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	95.40832				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.87000	96.08047	4.87000	96.07334				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.12500	5.12500	5.12500	92.66981				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.65000	99.13978	4.65000	99.13301				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.43000	169.81338	4.43000	169.80294				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.58500	200.02265	4.58500	200.00953				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.56000	168.10724	4.56000	168.09629				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.56000	168.10724	4.56000	168.09629				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.85000	164.37220	4.85000	164.36024				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.61000	122.54879	4.61000	122.54058				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.98000	151.57731	3.98000	151.56975				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.91000	163.61150	4.91000	163.59932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			4.95000	163.10662	4.95000	163.09429				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			4.58000	122.74876	4.58000	122.74063				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			4.37000	170.60759	4.37000	170.59737				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			4.96000	4.96000	4.96000	162.96832				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	33.93432				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	41.06253				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	46.32933				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	50.73349				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	27.76069				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	33.87215				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	39.25496				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	43.59996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	14.59097				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	20.98423				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	20.53967				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	14.82957				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.16235				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.23387				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	34.13073				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	34.13069				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	47.55874				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 02/08/2019 Spot Bond					0.00000	103.91886				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS178 On 15/08/2019 Spot Bond					0.00000	99.84754				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS179 On 18/09/2023 Spot Bond					0.00000	101.92718				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 19/09/2019 Spot Bond					0.00000	90.70095				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS181 On 27/09/2025 Spot Bond					0.00000	101.78479				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	91.24014				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	90.92688				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 20/11/2019 Spot Bond					0.00000	99.32052				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond					0.00000	103.02140				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	105.93836				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	106.15933				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 03/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS189 SPOT										0.00	0	12,000,000,000
Total For FRS189										0.00	0	12,000,000,000
FRS36 On 07/12/2023 Spot Bond			3.54000	3.54000	3.54000	292.31606				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.43000	3.43000	3.43000	293.65466				0.00	0	14,000,000
Total FRS37 SPOT										0.00	0	14,000,000
Total For FRS37										0.00	0	14,000,000
FRS43 On 07/12/2023 Spot Bond			4.15000	4.15000	4.15000	285.02423				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			3.77000	152.45550	3.77000	152.44874				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	100.87935				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			3.47000	153.72068	3.47000	153.71512				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	100.71597				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			3.89000	104.11452	3.89000	104.10956				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.59500	79.47782	3.59500	111.06415				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.77000	3.77000	3.77000	128.28431				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.80000	3.80000	3.80000	128.07401				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.34000	4.34000	4.34000	282.79772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.43000	103.78246	7.43000	103.76154			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.14000	104.62233	8.14000	104.59939			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			8.61500	8.61500	8.61500	97.23607		25,845,000,000,000.00	3,000,000,000	1,842,000,000	
Total FRX23 SPOT								25,845,000,000,000.00	3,000,000,000	1,842,000,000	
Total For FRX23								25,845,000,000,000.00	3,000,000,000	1,842,000,000	
FRX24 On 10/12/2024 Spot Bond			9.11500	109.71635	9.11500	109.68948			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.68500	101.33551	9.68500	101.30904			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			9.54500	103.81906	9.54500	103.79248			0.00	0	1,027,000,000
Total FRX26 SPOT									0.00	0	1,027,000,000
Total For FRX26									0.00	0	1,027,000,000
FRX27 On 07/03/2027 Spot Bond			9.59500	103.24448	9.59500	103.21775			0.00	0	1,500,000,000
Total FRX27 SPOT									0.00	0	1,500,000,000
Total For FRX27									0.00	0	1,500,000,000
FRX28 On 26/07/2028 Spot Bond			9.88500	102.48651	9.88500	102.45920			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.15000	98.29513	10.15000	98.26825			0.00	0	289,000,000
Total FRX30 SPOT									0.00	0	289,000,000
Total For FRX30									0.00	0	289,000,000
FRX31 On 21/02/2031 Spot Bond			10.29500	94.93452	10.29500	94.90819		6,177,000,000,000.00	600,000,000	2,222,000,000	
Total FRX31 SPOT								6,177,000,000,000.00	600,000,000	2,222,000,000	
Total For FRX31								6,177,000,000,000.00	600,000,000	2,222,000,000	
FRX32 On 31/03/2032 Spot Bond			10.30500	106.04693	10.30500	106.01766			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			11.19500	76.24597	11.19500	76.22316			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS2A5 On 20/02/2038 Spot Bond					0.00000	100.31433				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2038 Spot Bond					0.00000	100.32790				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2038 Spot Bond					0.00000	100.33903				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2038 Spot Bond					0.00000	100.38867				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.36275				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	100.76782				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.28168				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.59404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.30087				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.30576				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	101.35375				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	100.09930				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.18700				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.18915				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.20311				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.22027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.23098				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	102.50251				0.00	0	1,340,000,000

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 GRT07 SPOT										0.00	0	1,340,000,000
Total For GRT07										0.00	0	1,340,000,000
GRT08 On 24/06/2019 Spot Bond					0.00000	101.82208				0.00	1,200,000,000	600,000,000
Total GRT08 SPOT										0.00	1,200,000,000	600,000,000
Total For GRT08										0.00	1,200,000,000	600,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	100.60200				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	101.74435				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	102.32704				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.16661				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	100.51329				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.22193				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.69652				0.00	0	2,830,000,000
Total GRT16 SPOT										0.00	0	2,830,000,000
Total For GRT16										0.00	0	2,830,000,000
GRT17 On 17/10/2023 Spot Bond			9.33500	106.88366	9.33500	106.85688				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.23155				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.55885				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	102.72920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.23500	102.35436	10.23500	102.32629				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.13763				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.39030				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	99.86758				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	99.95469				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	99.85764				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	101.55778				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	99.87229				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	99.86899				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	99.86494				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.11591				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.29669				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.08471				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	100.85095				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.37025				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.30559				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.32149				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	101.71070				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.59318				0.00	440,000,000	440,000,000
Total HILB09 SPOT										0.00	440,000,000	440,000,000
Total For HILB09										0.00	440,000,000	440,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	101.82019				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.35540				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.36865				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.35253				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	101.60219				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			7.25000	104.18828	7.25000	104.16779				0.00	0	4,160,000,000
Total HWAY20 SPOT										0.00	0	4,160,000,000
Total For HWAY20										0.00	0	4,160,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	39.37863	100.00000	39.29052				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.89000	288.11878	3.89000	288.10525				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.07000	4.07000	4.07000	289.01644				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.90000	82.38055	3.90000	97.59494				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			10.72000	89.88209	10.72000	89.85616				0.00	0	1,990,000,000

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 HWAY34 SPOT									0.00	0	1,990,000,000
Total For HWAY34									0.00	0	1,990,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.98238	100.00000	9.96005			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			10.72500	89.57505	10.72500	89.54921			0.00	0	500,000,000
Total HWAY35 SPOT									0.00	0	500,000,000
Total For HWAY35									0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.98220	100.00000	9.95986			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	101.31692			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	101.96809			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700			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			3.16000	132.64957	3.16000	132.64589		233,217,671,812,000.00	73,803,060,700	164,338,582,500	
Total I2025 SPOT								13,217,671,812,000.00	73,803,060,700	164,338,582,500	
Total For I2025								13,217,671,812,000.00	73,803,060,700	164,338,582,500	
I2029 On 31/03/2029 Spot Bond			3.24500	100.60109	3.24500	100.59811		277,457,545,871,000.00	85,503,095,800	72,841,308,900	
Total I2029 SPOT								7,457,545,871,000.00	85,503,095,800	72,841,308,900	
Total For I2029								7,457,545,871,000.00	85,503,095,800	72,841,308,900	
I2033 On 28/02/2033 Spot Bond			3.27000	101.64387	3.27000	101.64089		278,798,159,847,000.00	85,259,376,100	98,173,460,300	
Total I2033 SPOT								8,798,159,847,000.00	85,259,376,100	98,173,460,300	
Total For I2033								8,798,159,847,000.00	85,259,376,100	98,173,460,300	
I2038 On 31/01/2038 Spot Bond			3.28000	121.07857	3.29000	120.89477		406,343,673,136,000.00	123,885,266,200	198,540,022,100	
Total I2038 SPOT								16,343,673,136,000.00	123,885,266,200	198,540,022,100	
Total For I2038								16,343,673,136,000.00	123,885,266,200	198,540,022,100	
I2046 On 31/03/2046 Spot Bond			3.30000	115.51055	3.30000	115.50696		35,786,528,910,000.00	10,844,402,700	135,711,483,400	

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 I2046 SPOT									15,786,528,910,000.00	10,844,402,700	135,711,483,400
Total For I2046									15,786,528,910,000.00	10,844,402,700	135,711,483,400
I2050 On 31/12/2050 Spot Bond			3.31000	119.27689	3.30500	119.39648			179,249,681,492,440.00	54,153,982,324	217,794,216,382
Total I2050 SPOT									9,249,681,492,440.00	54,153,982,324	217,794,216,382
Total For I2050									9,249,681,492,440.00	54,153,982,324	217,794,216,382
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.18834			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.81000	8.81000	8.81000	103.23718			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.61081			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.13064			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	100.62350			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.25455				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.00000	286.81121	4.00000	286.79688				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	99.96545				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.27635				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.27633				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.28749				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.28370				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	101.71379				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	101.13177				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	100.91759				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.35549				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.15259				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.43998				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.44894				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.57000	3.57000	3.57000	153.29159				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				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			8.49500	8.49500	8.49500	99.94930				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			8.13000	102.06070	8.13000	102.03824				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.45500	103.57837	9.45500	103.55194				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	101.45781				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	100.99358				0.00	960,000,000	480,000,000
Total IBL64 SPOT										0.00	960,000,000	480,000,000
Total For IBL64										0.00	960,000,000	480,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	100.82218				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.62000	153.08651	3.62000	153.08037				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.02027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.66901				0.00	1,360,000,000	680,000,000
Total IBL77 SPOT										0.00	1,360,000,000	680,000,000
Total For IBL77										0.00	1,360,000,000	680,000,000
IBL78 On 25/11/2022 Spot Bond			9.54500	104.27592	9.54500	104.24907				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	101.70074				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	100.52197				0.00	180,000,000	90,000,000
Total IBL85 SPOT										0.00	180,000,000	90,000,000
Total For IBL85										0.00	180,000,000	90,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	101.20033				0.00	0	1,900,000,000
Total IBL86 SPOT										0.00	0	1,900,000,000
Total For IBL86										0.00	0	1,900,000,000
IBL87 On 20/05/2019 Spot Bond			7.91500	103.19664	7.91500	103.17462				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			8.53000	106.52892	8.53000	106.50434				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	28.06086	100.00000	27.99808				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.17926				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.21362				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.02588				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	100.94390				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	102.06276				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	101.45143				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.39493				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.95500	103.37078	8.95500	103.34592				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	9.43740	100.00000	9.41628				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	100.80648				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.38000	103.01694	8.38000	102.99370				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.53960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.55500	102.64181	9.55500	102.61535				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	100.48079				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			11.64500	101.20031	11.64500	101.11942				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.41228				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	99.99969				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			10.03500	106.72093	10.03500	106.69223				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	100.54518				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.22459				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	100.49018				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	100.89347				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	100.52400				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.61126				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.52390				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	101.86662				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.00207	100.00000	6.98649				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.93500	101.08413	8.93500	101.05985				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			7.18000	106.47939	7.18000	106.45876				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IN367U On 22/03/2023 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 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	104.45400	10.00000	104.42700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	107.15077				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	101.90378				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.09911				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	100.77966				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.83350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.12459				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	82.85473				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	100.74442				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.05739				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	101.94983				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	100.77925				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			10.83000	104.10193	10.83000	104.07161				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	103.89065				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	104.45400	10.00000	104.42700				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	101.62117				0.00	900,000,000	450,000,000
Total IPF09 SPOT										0.00	900,000,000	450,000,000
Total For IPF09										0.00	900,000,000	450,000,000
IPF13 On 04/12/2020 Spot Bond					0.00000	100.02249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	102.13129				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	101.91682				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	101.71023				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	101.72959				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	101.74895				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	101.82861				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	101.89590				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	101.99257				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	100.68411				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.19173				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.53908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.54480				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	100.81259				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	100.25685	2.75000	100.24929				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.52000	144.64925	6.52000	144.63226				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	100.10210				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	101.46362				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.16000	5.16000	5.16000	118.93730				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.16000	5.16000	5.16000	118.93730				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	99.84231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.11880				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			10.73000	103.74567	10.73000	103.71573				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	108.69373				0.00	0	240,000,000
Total IV035 SPOT										0.00	0	240,000,000
Total For IV035										0.00	0	240,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.31535				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	102.22219				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			5.72000	5.72000	5.72000	144.51588				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	107.57875				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			11.08000	107.14653	11.08000	107.11462				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	106.30568				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			10.97000	10.97000	10.97000	107.05828				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.02457				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.97000	147.51821	4.97000	147.50691				0.00	0	150,100,000

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 IV045 SPOT										0.00	0	150,100,000
Total For IV045										0.00	0	150,100,000
IV046 On 21/06/2022 Spot Bond					0.00000	103.34621				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			5.22000	159.74559	5.22000	159.73237				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA880 On 07/03/2019 Spot Bond			7.45000	7.45000	7.45000	99.85733				0.00	0	0
Total IVA880 SPOT										0.00	0	0
Total For IVA880										0.00	0	0
IVA881 On 14/03/2019 Spot Bond			7.45000	7.45000	7.45000	99.71506				0.00	0	0
Total IVA881 SPOT										0.00	0	0
Total For IVA881										0.00	0	0
IVA882 On 20/03/2019 Spot Bond			7.45000	7.45000	7.45000	99.59344				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA882 SPOT										0.00	0	0
Total For IVA882										0.00	0	0
IVA885 On 11/04/2019 Spot Bond			7.55000	7.55000	7.55000	99.13872				0.00	0	0
Total IVA885 SPOT										0.00	0	0
Total For IVA885										0.00	0	0
IVA887 On 25/04/2019 Spot Bond			7.55000	7.55000	7.55000	98.85491				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	98.69680				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	98.55409				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	98.41180				0.00	0	0
Total IVA890 SPOT										0.00	0	0
Total For IVA890										0.00	0	0
IVA892 On 29/05/2019 Spot Bond			7.75000	7.75000	7.75000	98.12487				0.00	0	0
Total IVA892 SPOT										0.00	0	0
Total For IVA892										0.00	0	0
IVA893 On 06/06/2019 Spot Bond			7.75000	7.75000	7.75000	97.96159				0.00	0	0
Total IVA893 SPOT										0.00	0	0
Total For IVA893										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				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	101.49628				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	101.54128				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.57612				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	100.80772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.38500	101.56515	8.38500	101.54252				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	76.85196	100.00000	76.69764				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			8.60000	102.62955	8.60000	102.60569				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.29893				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	101.86182				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	100.68145				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	101.10807				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	101.70414				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.20551				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.45000	105.84552	9.45000	105.81868				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	101.66305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.90928				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	101.68917				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	99.92835				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	99.80967				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	101.67175				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	100.93583				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.36091				0.00	1,640,000,000	820,000,000
Total IVC109 SPOT										0.00	1,640,000,000	820,000,000
Total For IVC109										0.00	1,640,000,000	820,000,000
IVC110 On 19/05/2021 Spot Bond			9.10000	104.17302	9.10000	104.14742				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.33346				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	99.77938				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.39785				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.85855				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 IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	101.63216				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	101.53563				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	101.00357				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	100.74027				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	100.01676				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	101.94124				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	100.87454				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	100.81135				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	100.61077				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.03190				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	101.75917				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.10428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC140 SPOT									0.00	0	0
Total For IVC140									0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.02271			0.00	0	0
Total IVC144 SPOT									0.00	0	0
Total For IVC144									0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	99.97777			0.00	0	0
Total IVC145 SPOT									0.00	0	0
Total For IVC145									0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.02185			0.00	0	0
Total IVC146 SPOT									0.00	0	0
Total For IVC146									0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	102.13947			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	99.80415			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	99.80522			0.00	0	0
Total IVC149 SPOT									0.00	0	0
Total For IVC149									0.00	0	0
IVC150 On 17/09/2019 Spot Bond					0.00000	101.11707			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		98,000,000,000,000.00	980,000,000	490,000,000	
Total IVC153 SPOT								18,000,000,000,000.00	980,000,000	490,000,000	
Total For IVC153								18,000,000,000,000.00	980,000,000	490,000,000	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.64266			0.00	0	0
Total IVC154 SPOT									0.00	0	0
Total For IVC154									0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC155 SPOT									0.00	0	0
Total For IVC155									0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.43811			0.00	0	0
Total IVC156 SPOT									0.00	0	0
Total For IVC156									0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	100.13000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC157 SPOT										0.00	0	0
Total For IVC157										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
JAS02 On 31/01/2020 Spot Bond					0.00000	100.94486				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total JAS02 SPOT									0.00	0	0
Total For JAS02									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	102.14351			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	99.80884			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	99.97626			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	101.65434			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			8.65000	107.31381	8.65000	107.28885			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	100.34410			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	100.20019			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.19337			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.09332			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.31664			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.95958				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.28557				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			10.02500	124.45693	10.02500	124.42331				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.88080				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08J On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.88000	103.09000	8.88000	103.06527				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11R On 28/11/2019 Spot Bond			9.62000	102.57624	9.62000	102.54962				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.23601	9.71000	100.20976				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	105.10329				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.02698				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	102.49180				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	105.52118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.44500	104.51248	9.44500	104.48598				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.16179				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	99.99966				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			9.69500	106.66068	9.69500	106.63294				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.59444				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	101.85619				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	102.73971				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.98000	100.84111	10.98000	100.81133				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.49500	103.10294	9.49500	103.07667				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	101.75478				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.87754				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	100.62747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	99.95128				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.86000	102.24774	7.86000	102.22597				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	100.79398				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			9.59500	106.06836	9.59500	106.04105				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.78387				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.25042				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.12021				0.00	540,000,000	780,000,000
Total LGL09 SPOT										0.00	540,000,000	780,000,000
Total For LGL09										0.00	540,000,000	780,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.39417				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC08U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC08U SPOT										0.00	0	0
Total For LHC08U										0.00	0	0
LHC09U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC09U SPOT										0.00	0	0
Total For LHC09U										0.00	0	0
LHC10U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC10U SPOT										0.00	0	0
Total For LHC10U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.71000	105.39278	12.71000	105.35691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.71945				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	100.63858				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	100.71349				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	101.46846				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.03696				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.31294				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	100.74973				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.35232				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	100.64172				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	99.90839				0.00	0	0
Total MAQ130 SPOT										0.00	0	0
Total For MAQ130										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	99.90160				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	100.73158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 13/05/2019 Spot Bond					0.00000	98.59323				0.00	0	0
Total MAQ133 SPOT										0.00	0	0
Total For MAQ133										0.00	0	0
MAQ13 On 22/03/2019 Spot Bond					0.00000	99.65750				0.00	0	0
Total MAQ134 SPOT										0.00	0	0
Total For MAQ134										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	100.14808				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	99.82021				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	100.57089				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	101.79778				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	101.94397				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.27246				0.00	0	500,000,000
Total MBF057 SPOT										0.00	0	500,000,000
Total For MBF057										0.00	0	500,000,000
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	100.27245				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.34104				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	99.84398				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.22072				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.15919				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	100.68040				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.18368				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.18691				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.14267				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	100.82398				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	100.82874				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	101.53505				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.55357				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	100.15616				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	100.15810				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.01500	103.58491	8.01500	103.56237				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	103.58664	8.00000	103.56414				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			7.92500	103.55315	7.92500	103.53086				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.44245	8.91000	103.41744				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	101.39385				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			8.85500	104.47532	8.85500	104.45031				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	101.73441				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			8.51000	8.51000	8.51000	103.04332				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	105.98068				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMF10 On 15/12/2024 Spot Bond			9.37500	9.37500	9.37500	100.55760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.27500	10.27500	10.27500	100.71038				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond			13.57500	13.57500	13.57500	101.22405				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	102.67209				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	101.82299				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			8.68000	8.68000	8.68000	107.22375				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.15462				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			11.48500	11.48500	11.48500	99.81320				0.00	0	110,000,000
Total MMIG04 SPOT										0.00	0	110,000,000
Total For MMIG04										0.00	0	110,000,000
MMIG0 On 12/08/2022 Spot Bond			9.79500	9.79500	9.79500	103.66621				0.00	0	1,257,000,000
Total MMIG05 SPOT										0.00	0	1,257,000,000
Total For MMIG05										0.00	0	1,257,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.85494				0.00	860,000,000	430,000,000
Total MMIG06 SPOT										0.00	860,000,000	430,000,000
Total For MMIG06										0.00	860,000,000	430,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	106.01952				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	101.86957				0.00	0	8,660,000,000
Total MTN06 SPOT										0.00	0	8,660,000,000
Total For MTN06										0.00	0	8,660,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.34127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.82087				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.78638				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	102.66659				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.20460				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	99.67278				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.02323				0.00	0	90,000,000
Total MTN13 SPOT										0.00	0	90,000,000
Total For MTN13										0.00	0	90,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.47693				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.27655			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.27366			0.00	0	0
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.95121			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	102.05692			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	101.80384			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	101.90808			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	102.25557			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	102.70483			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			9.04500	99.99428	9.04500	99.96985			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			8.07000	103.61250	8.07000	103.58999		4,035,000,000,000.00	500,000,000	500,000,000	
Total NAM02 SPOT								4,035,000,000,000.00	500,000,000	500,000,000	
Total For NAM02								4,035,000,000,000.00	500,000,000	500,000,000	
NAM03 On 01/08/2023 Spot Bond			9.39500	103.25610	9.39500	103.22992		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.48500	101.06480	10.48500	101.03626				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.83500	102.52446	8.83500	102.49998				0.00	0	10,000,000,000
Total NBK11A SPOT										0.00	0	10,000,000,000
Total For NBK11A										0.00	0	10,000,000,000
NBK12/ On 19/03/2021 Spot Bond			7.82500	107.22211	7.82500	107.19937				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	104.34594	9.38000	104.31952				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			9.19500	106.62675	9.19500	106.60028				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			8.15000	104.14233	8.15000	104.11947				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			8.40000	101.54508	8.40000	101.52201				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			9.62000	99.76173	9.62000	99.73583				0.00	0	2,302,000,000
Total NBK16A SPOT										0.00	0	2,302,000,000
Total For NBK16A										0.00	0	2,302,000,000
NBK17/ On 22/04/2026 Spot Bond			9.79500	104.44952	9.79500	104.42208				0.00	0	1,507,000,000
Total NBK17A SPOT										0.00	0	1,507,000,000
Total For NBK17A										0.00	0	1,507,000,000
NBK18/ On 01/06/2020 Spot Bond			8.60000	103.15274	8.60000	103.12888				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			8.93000	104.44919	8.93000	104.42412				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			9.78500	105.60646	9.78500	105.57874				0.00	0	1,884,000,000

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 NBK20A SPOT										0.00	0	1,884,000,000
Total For NBK20A										0.00	0	1,884,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	101.79039				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.24500	103.39862	10.24500	103.37008				0.00	0	1,352,000,000
Total NBK21A SPOT										0.00	0	1,352,000,000
Total For NBK21A										0.00	0	1,352,000,000
NBK22I On 19/11/2022 Spot Bond			9.53500	104.58548	9.53500	104.55858				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23I On 19/11/2025 Spot Bond			9.75500	107.62687	9.75500	107.59855				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	100.67820				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.83500	109.53564	9.83500	109.50659				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.52780				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.09500	9.09500	9.09500	105.56546				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.28838				0.00	630,000,000	820,000,000
Total NBK25B SPOT										0.00	630,000,000	820,000,000
Total For NBK25B										0.00	630,000,000	820,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	16.86210	100.00000	16.82436				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.21030				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.04500	109.09919	10.04500	109.06965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.50500	102.65387	9.50500	102.62754				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.04723				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			9.98500	103.61806	9.98500	103.59018				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			8.78000	103.60556	8.78000	103.58097				0.00	0	50,000,000
Total NBK30A SPOT										0.00	0	50,000,000
Total For NBK30A										0.00	0	50,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	101.44444				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31/ On 09/11/2023 Spot Bond			8.76500	105.45018	8.76500	105.42520				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.37891				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	100.67988				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	101.93070				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.43391				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	103.39117				0.00	0	180,000,000
Total NBK36B SPOT										0.00	0	180,000,000
Total For NBK36B										0.00	0	180,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	100.76689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.12404				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.98500	101.57121	7.98500	101.54924				0.00	0	1,000,000,000
Total NBK3A SPOT										0.00	0	1,000,000,000
Total For NBK3A										0.00	0	1,000,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	69.99137	100.00000	69.83477				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			11.26000	11.26000	11.26000	54.72882				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	100.85133				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.68887				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.26522				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	101.63829				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	100.77346				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	100.76007				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.65814				0.00	1,080,000,000	540,000,000
Total NBK46B SPOT										0.00	1,080,000,000	540,000,000
Total For NBK46B										0.00	1,080,000,000	540,000,000
NBK47I On 15/02/2028 Spot Bond					0.00000	101.05024				0.00	1,640,000,000	820,000,000

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 NBK47B SPOT										0.00	1,640,000,000	820,000,000
Total For NBK47B										0.00	1,640,000,000	820,000,000
NBK48I On 09/11/2021 Spot Bond					0.00000	100.50347				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	100.51831				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	100.92791				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	100.27492				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.28105				0.00	1,000,000,000	500,000,000
Total NBK52B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK52B										0.00	1,000,000,000	500,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.28348				0.00	7,000,000,000	3,500,000,000
Total NBK53B SPOT										0.00	7,000,000,000	3,500,000,000
Total For NBK53B										0.00	7,000,000,000	3,500,000,000
NBK54I On 21/02/2029 Spot Bond					0.00000	100.29125				0.00	2,000,000,000	1,000,000,000
Total NBK54B SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBK54B										0.00	2,000,000,000	1,000,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	102.43995				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	101.88781				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			10.43000	105.79201	10.43000	105.76229				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.87758				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			10.46500	104.92570	10.46500	104.89614				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	101.88781				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	101.90406				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.92451				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	101.83861				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.31500	8.31500	8.31500	104.43609			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	101.59658			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	101.36236			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.30813			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	104.23287			0.00	0	500,000,000
Total NED19 SPOT									0.00	0	500,000,000
Total For NED19									0.00	0	500,000,000
NED20 On 01/07/2020 Spot Bond			8.81000	105.00320	8.81000	104.97819			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	105.26137			0.00	0	140,000,000
Total NEDT1A SPOT									0.00	0	140,000,000
Total For NEDT1A									0.00	0	140,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.47376			0.00	0	20,000,000
Total NEDT1B SPOT									0.00	0	20,000,000
Total For NEDT1B									0.00	0	20,000,000
NET52 On 23/01/2020 Spot Bond					0.00000	100.91656			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	106.91610			0.00	0	180,000,000
Total NGL01 SPOT									0.00	0	180,000,000
Total For NGL01									0.00	0	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL02 On 15/03/2022 Spot Bond					0.00000	107.43708			0.00	3,000,000,000	1,005,000,000
Total NGL02 SPOT									0.00	3,000,000,000	1,005,000,000
Total For NGL02									0.00	3,000,000,000	1,005,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.20713			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	105.10383			0.00	0	800,000,000
Total NGL04 SPOT									0.00	0	800,000,000
Total For NGL04									0.00	0	800,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.14098			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	100.11691			0.00	0	0
Total NGL06 SPOT									0.00	0	0
Total For NGL06									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	102.17579			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	101.39174			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	104.19984	13.50000	104.16224			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	99.81869			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	109.61370			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	108.76986			0.00	0	0
Total NHM005 SPOT									0.00	0	0
Total For NHM005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NI202 On 07/12/2033 Spot Bond			4.27500	4.27500	4.27500	207.02789				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			3.93000	3.93000	3.93000	176.55615				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.91500	3.91500	3.91500	127.27148				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.09500	4.09500	4.09500	93.28075				0.00	0	1,440,000,000
Total NI29 SPOT										0.00	0	1,440,000,000
Total For NI29										0.00	0	1,440,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	100.70726				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	126.54370				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.41000	4.41000	4.41000	123.88132				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.40000	4.40000	4.40000	170.19960				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.78000	165.26490	4.78000	165.25316				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			4.15500	106.46669	4.15500	106.46086				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20 On 24/07/2020 Spot Bond			7.56000	103.35916	7.56000	103.33798			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	100.20011			0.00	0	0
Total NN03 SPOT									0.00	0	0
Total For NN03									0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.27656			0.00	0	0
Total NN04 SPOT									0.00	0	0
Total For NN04									0.00	0	0
NNF01 On 21/08/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total NNF01 SPOT									0.00	0	0
Total For NNF01									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.19000	8.19000	8.19000	102.89923			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.42590			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.44793			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.27193			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.27230			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			8.39000	8.39000	8.39000	102.90163			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.27145				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.28412				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			8.59000	8.59000	8.59000	102.90402				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.28417				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.31372				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	100.30211				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			8.73000	115.04429	8.73000	115.01714				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.13000	181.40852	4.13000	181.39884				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			10.98500	110.64020	10.98500	110.60770				0.00	0	6,340,000,000
Total NRA028 SPOT										0.00	0	6,340,000,000
Total For NRA028										0.00	0	6,340,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	15.20386	100.00000	15.17003				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.57938			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	101.52355			0.00	1,000,000,000	1,000,000,000
Total NTC20 SPOT									0.00	1,000,000,000	1,000,000,000
Total For NTC20									0.00	1,000,000,000	1,000,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	102.81370			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	100.93216			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.30415			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	101.53242			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	99.95624			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	99.95505			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.27927			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	100.82018			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OML03 On 27/11/2019 Spot Bond			7.78500	103.52834	7.78500	103.50650				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	102.77377				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.93000	8.93000	8.93000	105.30116				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			9.84500	106.00200	9.84500	105.97386				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.83500	105.59610	10.83500	105.56533				0.00	0	1,265,000,000
Total OML07 SPOT										0.00	0	1,265,000,000
Total For OML07										0.00	0	1,265,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.51630				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			9.94500	102.54557	9.94500	102.51807				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.88500	101.88803	10.88500	101.85821				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
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	104.45400	10.00000	104.42700				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM38 On 12/06/2020 Spot Bond					0.00000	99.83642				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.62538				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	100.01843				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.02118				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	100.11090				0.00	0	0
Total PMM49 SPOT										0.00	0	0
Total For PMM49										0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	100.11531				0.00	0	0
Total PMM50 SPOT										0.00	0	0
Total For PMM50										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	100.12191				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	99.83120				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.29417				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.30812				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.32031				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2B On 20/02/2022 Spot Bond					0.00000	100.34468			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.34815			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.35163			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			8.73500	111.96499	8.68500	112.23540			521,040,175,907,000.00	2,463,771,056,200	2,063,004,858,500
Total R186 SPOT									21,040,175,907,000.00	463,771,056,200	363,004,858,500
Total For R186									21,040,175,907,000.00	463,771,056,200	363,004,858,500
R197 On 07/12/2023 Spot Bond			2.95000	299.58893	2.93000	299.83255			21,735,314,145,000.00	7,367,903,100	34,239,700,000
Total R197 SPOT									21,735,314,145,000.00	7,367,903,100	34,239,700,000
Total For R197									21,735,314,145,000.00	7,367,903,100	34,239,700,000
R202 On 07/12/2033 Spot Bond			3.27500	231.81746	3.27500	231.81042			136,162,281,630,000.00	41,576,269,200	265,385,507,500
Total R202 SPOT									16,162,281,630,000.00	41,576,269,200	265,385,507,500
Total For R202									16,162,281,630,000.00	41,576,269,200	265,385,507,500
R2023 On 28/02/2023 Spot Bond			7.84500	99.80431	7.79500	99.95166			788,095,213,971,500.00	610,337,184,700	239,148,964,000
Total R2023 SPOT									18,095,213,971,500.00	610,337,184,700	239,148,964,000
Total For R2023									18,095,213,971,500.00	610,337,184,700	239,148,964,000
R2030 On 31/01/2030 Spot Bond			9.23000	92.39258	9.23000	92.36955			489,677,554,283,000.00	594,764,632,100	840,788,006,200
Total R2030 SPOT									19,677,554,283,000.00	594,764,632,100	340,788,006,200
Total For R2030									19,677,554,283,000.00	594,764,632,100	340,788,006,200
R2032 On 31/03/2032 Spot Bond			9.46500	94.54360	9.46500	94.51959			568,057,359,559,000.00	271,321,432,600	978,172,093,900
Total R2032 SPOT									18,057,359,559,000.00	271,321,432,600	978,172,093,900
Total For R2032									18,057,359,559,000.00	271,321,432,600	978,172,093,900
R2035 On 28/02/2035 Spot Bond			9.64500	93.92939	9.64500	93.90536			609,050,226,352,020.00	374,188,722,276	882,320,297,576
Total R2035 SPOT									19,050,226,352,020.00	374,188,722,276	382,320,297,576
Total For R2035									19,050,226,352,020.00	374,188,722,276	382,320,297,576
R2037 On 31/01/2037 Spot Bond			9.73000	90.44828	9.73000	90.42454			473,369,079,786,000.00	665,300,008,200	926,519,951,900
Total R2037 SPOT									13,369,079,786,000.00	665,300,008,200	926,519,951,900
Total For R2037									13,369,079,786,000.00	665,300,008,200	926,519,951,900
R2040 On 31/01/2040 Spot Bond			9.80500	93.72867	9.80500	93.70389			438,292,827,141,000.00	452,656,076,200	811,767,362,100
Total R2040 SPOT									18,292,827,141,000.00	452,656,076,200	811,767,362,100
Total For R2040									18,292,827,141,000.00	452,656,076,200	811,767,362,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 31/01/2044 Spot Bond			9.82000	90.91056	9.82000	90.88649		051,622,453,972,000.00	412,588,844,600	510,174,305,000	
Total R2044 SPOT								1,622,453,972,000.00	412,588,844,600	510,174,305,000	
Total For R2044								1,622,453,972,000.00	412,588,844,600	510,174,305,000	
R2048 On 28/02/2048 Spot Bond			9.79500	90.13812	9.79500	90.11469		554,885,535,247,500.00	1,281,764,730,500	1,324,634,200,000	
Total R2048 SPOT								4,885,535,247,500.00	281,764,730,500	324,634,200,000	
Total For R2048								4,885,535,247,500.00	281,764,730,500	324,634,200,000	
R207 On 15/01/2020 Spot Bond			6.55500	101.56304	6.51000	101.58244		362,294,850,000,000.00	55,270,000,000	207,811,840,500	
Total R207 SPOT								2,294,850,000,000.00	55,270,000,000	207,811,840,500	
Total For R207								2,294,850,000,000.00	55,270,000,000	207,811,840,500	
R208 On 31/03/2021 Spot Bond			7.07500	102.28903	7.03000	102.35456		498,555,298,615,000.00	211,809,936,200	550,730,643,700	
Total R208 SPOT								18,555,298,615,000.00	211,809,936,200	550,730,643,700	
Total For R208								18,555,298,615,000.00	211,809,936,200	550,730,643,700	
R209 On 31/03/2036 Spot Bond			9.65000	74.50618	9.60000	74.81385		677,523,241,610,000.00	1,210,106,035,400	1,814,746,859,300	
Total R209 SPOT								7,523,241,610,000.00	210,106,035,400	314,746,859,300	
Total For R209								7,523,241,610,000.00	210,106,035,400	314,746,859,300	
R210 On 31/03/2028 Spot Bond			3.24000	186.39589	3.22000	186.68470		38,099,035,908,000.00	11,758,961,700	51,961,566,600	
Total R210 SPOT								18,099,035,908,000.00	11,758,961,700	51,961,566,600	
Total For R210								18,099,035,908,000.00	11,758,961,700	51,961,566,600	
R212 On 31/01/2022 Spot Bond			2.98000	155.81435	2.97000	155.85393		985,078,019,524,000.00	330,563,093,800	217,508,378,200	
Total R212 SPOT								15,078,019,524,000.00	330,563,093,800	217,508,378,200	
Total For R212								15,078,019,524,000.00	330,563,093,800	217,508,378,200	
R213 On 28/02/2031 Spot Bond			9.40000	83.07177	9.34500	83.39630		527,130,986,140,000.00	587,992,658,100	641,604,374,500	
Total R213 SPOT								27,130,986,140,000.00	587,992,658,100	641,604,374,500	
Total For R213								27,130,986,140,000.00	587,992,658,100	641,604,374,500	
R214 On 28/02/2041 Spot Bond			9.78500	70.64227	9.78500	70.62393		417,678,372,422,500.00	247,080,058,500	585,624,841,900	
Total R214 SPOT								17,678,372,422,500.00	247,080,058,500	585,624,841,900	
Total For R214								17,678,372,422,500.00	247,080,058,500	585,624,841,900	
RCG01 On 24/10/2019 Spot Bond					0.00000	101.46538		0.00	0	0	
Total RCG01B SPOT								0.00	0	0	
Total For RCG01B								0.00	0	0	
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF02U SPOT								0.00	0	0	
Total For RDF02U								0.00	0	0	
RDF05U On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF05U SPOT								0.00	0	0	
Total For RDF05U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For RDF12U										0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.60598			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	101.82469			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	101.95744			0.00	1,600,000,000	800,000,000
Total RDFB07 SPOT									0.00	1,600,000,000	800,000,000
Total For RDFB07									0.00	1,600,000,000	800,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.15582			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.02307			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	101.89790			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	102.06428			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.14373			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.80817			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	99.84108			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	99.99979			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.51299				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	100.52772				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	100.53957				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	100.02063				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	101.07005				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	100.42272				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	100.77001				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB14 On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB14U SPOT										0.00	0	0
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	100.28613				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	101.90022				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.13199				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.46330				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED40 On 26/11/2019 Spot Bond					0.00000	100.23990				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	99.99919				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	102.62230				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	103.25916				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	100.45966				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	101.97744				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	100.81370				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES02U 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
RES03U 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
RES04U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	100.19414				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	101.03566				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES36 On 21/10/2019 Spot Bond					0.00000	101.05923				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	100.68522				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.21999				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.02235				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.56500	106.38460	8.56500	106.36008				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			9.44500	102.46434	9.44500	102.43837				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			10.94500	98.25051	10.94500	98.22175				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK17 On 30/07/2019 Spot Bond					0.00000	101.10835				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.01835				0.00	0	500,000,000
Total SBK18 SPOT										0.00	0	500,000,000
Total For SBK18										0.00	0	500,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.03130				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.24010				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	102.27798				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.48052				0.00	0	1,230,000,000
Total SBK22 SPOT										0.00	0	1,230,000,000
Total For SBK22										0.00	0	1,230,000,000
SBK23 On 28/05/2022 Spot Bond			10.09500	107.04759	10.09500	107.01847				0.00	0	3,300,000,000
Total SBK23 SPOT										0.00	0	3,300,000,000
Total For SBK23										0.00	0	3,300,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.49072				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	105.42832				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			9.48000	109.66184	9.48000	109.63394				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	100.78356				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18 On 23/06/2021 Spot Bond					0.00000	102.99610			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.22000	106.04883	8.22000	106.02537			0.00	0	460,000,000
Total SBS19 SPOT									0.00	0	460,000,000
Total For SBS19									0.00	0	460,000,000
SBS20 On 15/05/2026 Spot Bond			9.37000	106.55575	9.37000	106.52881			0.00	0	282,000,000
Total SBS20 SPOT									0.00	0	282,000,000
Total For SBS20									0.00	0	282,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.09478			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	100.40175			0.00	1,760,000,000	880,000,000
Total SBS24 SPOT									0.00	1,760,000,000	880,000,000
Total For SBS24									0.00	1,760,000,000	880,000,000
SBS25 On 24/05/2019 Spot Bond			7.68500	102.72632	7.68500	102.70505			0.00	0	8,000,000,000
Total SBS25 SPOT									0.00	0	8,000,000,000
Total For SBS25									0.00	0	8,000,000,000
SBS27 On 20/02/2024 Spot Bond			8.79500	105.65959	8.79500	105.63446			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.64000	102.24761	7.64000	102.22664			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.48500	95.65495	9.48500	95.63047			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.00572			0.00	3,360,000,000	1,680,000,000
Total SBS30 SPOT									0.00	3,360,000,000	1,680,000,000
Total For SBS30									0.00	3,360,000,000	1,680,000,000
SBS31 On 12/06/2027 Spot Bond			9.57500	103.41085	9.57500	103.38428			0.00	0	457,000,000
Total SBS31 SPOT									0.00	0	457,000,000
Total For SBS31									0.00	0	457,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.76767			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			9.53500	107.06674	9.53500	107.03919			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.34576			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			7.79500	100.93467	7.79500	100.91335			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			9.16500	100.55177	9.16500	100.52688			0.00	0	166,000,000
Total SBS38 SPOT									0.00	0	166,000,000
Total For SBS38									0.00	0	166,000,000
SBS39 On 29/01/2030 Spot Bond			10.00000	99.04789	10.00000	99.02120			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			8.45000	102.94705	8.45000	102.92351			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.14607			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.60000	107.39903	8.60000	107.37405			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.25000	110.13965	9.25000	110.11214			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.57500	110.60946	9.57500	110.58088			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.42061			0.00	0	100,000,000
Total SBS45 SPOT									0.00	0	100,000,000
Total For SBS45									0.00	0	100,000,000
SBS46 On 15/02/2023 Spot Bond			8.62500	107.20387	8.62500	107.17887			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS47 On 15/02/2023 Spot Bond					0.00000	102.04193			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.08407			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	101.92294			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.97500	102.07664	8.97500	102.05189			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			9.72500	9.72500	9.72500	101.06544			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	102.91329			0.00	0	1,253,000,000
Total SBS52 SPOT									0.00	0	1,253,000,000
Total For SBS52									0.00	0	1,253,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.75715			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	100.26639			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	100.84768			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			8.45000	8.45000	8.45000	103.42158			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	100.80134			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	101.85115			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS59 On 09/10/2020 Spot Bond					0.00000	101.25901			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.10547			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	100.77557			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	100.78433			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	100.80575			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.94000	287.52355	3.94000	287.50964			0.00	0	581,000,000
Total SBSI11 SPOT									0.00	0	581,000,000
Total For SBSI11									0.00	0	581,000,000
SBSI14 On 07/12/2033 Spot Bond			4.47500	4.47500	4.47500	202.46601			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	107.41896			0.00	0	500,000,000
Total SBT101 SPOT									0.00	0	500,000,000
Total For SBT101									0.00	0	500,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	107.03652			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	100.42649			0.00	0	0
Total SBT103 SPOT									0.00	0	0
Total For SBT103									0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	103.04000			0.00	0	200,000,000
Total SBT201 SPOT									0.00	0	200,000,000
Total For SBT201									0.00	0	200,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.02427			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT203 On 03/12/2023 Spot Bond			9.84500	104.67026	9.84500	104.64263			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	101.87249			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	101.87263			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	101.69506			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700			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	101.73153			0.00	1,200,000,000	600,000,000
Total SLI4 SPOT									0.00	1,200,000,000	600,000,000
Total For SLI4									0.00	1,200,000,000	600,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.44141			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.45330			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.43002			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.44219			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.46081			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.46539				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.46628				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.46880				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.50006				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.50983				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.48704				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.49780				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.94235				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			10.04500	10.04500	10.04500	110.31990				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	103.15464				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.82381				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.83310				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.79590			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.50958			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.50467			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.29038			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.52879			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	99.85297			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	101.26737			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	101.71099			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS050L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS050U SPOT										0.00	0	0
Total For SS050U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.43000	102.72230	8.43000	102.69901				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.60000	99.46407	8.60000	99.44106				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			8.60000	99.46407	8.60000	99.44106				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.57500	4.57500	4.57500	122.77402				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			10.18500	103.79879	10.18500	103.77047				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			11.21500	72.69230	11.21500	72.67075				0.00	0	300,000,000
Total SSN021 SPOT										0.00	0	300,000,000
Total For SSN021										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02: On 25/09/2019 Spot Bond					0.00000	101.71204				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	99.94569				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	101.92400				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.02352				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.37897				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.09899				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	100.98410				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.23356				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			9.19500	106.06845	9.19500	106.04225				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			4.33000	103.80381	4.33000	103.79763				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	98.91571				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	100.85447				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 05/04/2027 Spot Bond					0.00000	101.29443				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.96000	3.96000	3.96000	287.27182				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	101.53170				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	100.90800				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			7.08200	104.98195	7.08200	104.96189				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	100.89021				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	100.71359				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.28123				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.02000	4.02000	4.02000	175.31801				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	126.95900				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 31/01/2038 Spot Bond			4.29000	4.29000	4.29000	104.39921			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.04500	4.04500	4.04500	93.69413			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.02000	4.02000	4.02000	175.31801			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.02636			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.02486			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	100.02110			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	100.13401		24,125,000,000,000.00	2,500,000,000	2,500,000,000	
Total SSN071 SPOT								24,125,000,000,000.00	2,500,000,000	2,500,000,000	
Total For SSN071								24,125,000,000,000.00	2,500,000,000	2,500,000,000	
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	99.76297			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	99.76673			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.89622				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07(On 13/07/2023 Spot Bond					0.00000	101.25125				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07(On 31/07/2021 Spot Bond					0.00000	100.04500				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08(On 16/08/2020 Spot Bond					0.00000	100.73670				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08(On 27/08/2024 Spot Bond					0.00000	100.15053				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	99.82736				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08(On 05/11/2023 Spot Bond					0.00000	100.69924				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			4.15000	4.15000	4.15000	209.64817				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			9.70500	100.50287	9.70500	100.47671				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T12A11 On 21/08/2019 Spot Bond					0.00000	100.42900				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			8.16000	100.73169	8.16000	100.70999				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.30117				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			8.06000	103.58012	8.06000	103.55751				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.29354				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			8.16000	103.27490	8.16000	103.25208				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.14112				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.11000	102.55170	8.11000	102.52918				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.26232				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.28763				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.29391				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.05512	8.55000	104.03106				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T15OM On 21/11/2019 Spot Bond					0.00000	100.26662				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	101.70458				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	101.35867				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	100.33066				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.41082				0.00	2,500,000,000	1,250,000,000
Total TFS141 SPOT										0.00	2,500,000,000	1,250,000,000
Total For TFS141										0.00	2,500,000,000	1,250,000,000
TFS142 On 28/10/2021 Spot Bond					0.00000	100.87440				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	102.11939				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	101.78544				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.36318				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	101.23049				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	100.76219				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.01491				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS152 On 25/04/2019 Spot Bond					0.00000	100.90621				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	101.24205				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.31216				0.00	0	250,000,000
Total TFS154 SPOT										0.00	0	250,000,000
Total For TFS154										0.00	0	250,000,000
TFS155 On 03/09/2021 Spot Bond					0.00000	100.02073				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.02111				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.34533				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.28769				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.11000	8.11000	8.11000	100.79992				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	100.29416				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.02000	100.55800	8.02000	100.53670				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	100.29416				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A: On 21/08/2019 Spot Bond			8.13000	100.39807	8.13000	100.37653			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.30870			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.30870			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.30870			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.30870			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.69320			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.69320			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.33453			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.33420			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.43906			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.43463			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.46559			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D On 21/08/2019 Spot Bond					0.00000	100.43713				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	100.49839				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			8.26000	101.76254	8.26000	101.73979				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.12939				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			8.15000	102.34383	8.15000	102.32124				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.30858				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.30891				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.31825				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.30461				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.30762				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.33114				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	100.33372				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond					0.00000	100.33436			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.33300			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.34884			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	100.43705			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.43705			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.44665			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.43155			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.44345			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.59869			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.29841			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			8.33000	107.11511	8.33000	107.09097			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.56269			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond					0.00000	101.52401			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			8.38000	104.99737	8.38000	104.97356			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.31802			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	100.78532			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.30452			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.33407			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.75449			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.32380			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.43001			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.42331			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.55798			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.28419			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond					0.00000	100.29076			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	102.79242			0.00	0	0
Total TH15A3 SPOT									0.00	0	0
Total For TH15A3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.28226			0.00	0	0
Total TH15A4 SPOT									0.00	0	0
Total For TH15A4									0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.10047			0.00	0	0
Total TH15A5 SPOT									0.00	0	0
Total For TH15A5									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.27969			0.00	0	0
Total TH15A7 SPOT									0.00	0	0
Total For TH15A7									0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.28302			0.00	0	0
Total TH15A8 SPOT									0.00	0	0
Total For TH15A8									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.29785			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.29527			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.08010			0.00	0	0
Total TH15B3 SPOT									0.00	0	0
Total For TH15B3									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.31298			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.93231			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.30526			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15D On 21/11/2022 Spot Bond					0.00000	100.40633				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	100.39033				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	100.37367				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1 On 18/07/2019 Spot Bond					0.00000	101.35182				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B On 18/07/2019 Spot Bond					0.00000	101.19173				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	102.12393				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	102.00499				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.90000	7.90000	7.90000	98.42579				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	54.22165	100.00000	54.11878				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.02188				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	99.99975				0.00	0	0
Total TL23 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 TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.98500	100.18602	8.98500	100.16209			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			9.49500	100.36625	9.49500	100.34095			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.19869			0.00	1,220,000,000	610,000,000
Total TL26 SPOT									0.00	1,220,000,000	610,000,000
Total For TL26									0.00	1,220,000,000	610,000,000
TL27 On 24/04/2023 Spot Bond					0.00000	101.23658			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.95500	100.32419	9.95500	100.29741			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	100.99219			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	101.58539			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	100.16287			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			8.26000	108.08429	8.26000	108.06012		101,186,652,000.00		12,250,200	32,807,624,400
Total TN20 SPOT								101,186,652,000.00		12,250,200	32,807,624,400
Total For TN20								101,186,652,000.00		12,250,200	32,807,624,400
TN20/R On 17/09/2020 Spot Bond			100.00000	41.23968	100.00000	41.14740			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	27.58724	100.00000	27.52551			0.00	0	0
Total TN21U 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 TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.39500	108.76543	9.39500	108.73785			13,153,000,000.00	1,400,000	21,456,700,000
Total TN23 SPOT									13,153,000,000.00	1,400,000	21,456,700,000
Total For TN23									13,153,000,000.00	1,400,000	21,456,700,000
TN23/R On 06/11/2023 Spot Bond			100.00000	16.15482	100.00000	16.11868			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			10.38500	96.29423	10.38500	96.26730			14,021,827,000.00	1,350,200	23,192,174,400
Total TN25 SPOT									14,021,827,000.00	1,350,200	23,192,174,400
Total For TN25									14,021,827,000.00	1,350,200	23,192,174,400
TN25/R On 19/08/2025 Spot Bond			100.00000	10.30554	100.00000	10.28248			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			10.48500	93.82933	10.48500	93.80285			0.00	0	700,000,000
Total TN27 SPOT									0.00	0	700,000,000
Total For TN27									0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.51729	100.00000	11.49152			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			11.10500	100.35580	11.10500	100.32601			0.00	0	11,925,000,000
Total TN30 SPOT									0.00	0	11,925,000,000
Total For TN30									0.00	0	11,925,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.91713	8.00000	122.89065			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			11.84000	95.90916	11.84000	95.87886			0.00	0	10,781,000,000
Total TN40 SPOT									0.00	0	10,781,000,000
Total For TN40									0.00	0	10,781,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.34938	10.75000	104.31937			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.45400	10.00000	104.42700			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	101.28045			0.00	0	0
Total TPDA05 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 TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			8.64000	103.86202	8.64000	103.83775				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			8.41000	104.19160	8.41000	104.16802				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			8.21000	8.21000	8.21000	104.53446				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	102.14742				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	102.20273				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.43498				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.52344				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	103.09815				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	103.09815				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.45601				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	100.46738				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.89500	103.18754	8.89500	103.16273				0.00	0	0
Total TRA3A4 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 TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	100.45345				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	100.46329				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.54088				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	100.53018				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.03907				0.00	0	0
Total TU1A11 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 TU1A11									0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.40028			0.00	0	0
Total TU1B11 SPOT									0.00	0	0
Total For TU1B11									0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.55202			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	102.01285			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 07/03/2019 Spot Bond					0.00000	101.83474			0.00	0	0
Total TWC288 SPOT									0.00	0	0
Total For TWC288									0.00	0	0
TWC28 On 08/04/2019 Spot Bond					0.00000	101.14973			0.00	0	0
Total TWC289 SPOT									0.00	0	0
Total For TWC289									0.00	0	0
TWC29 On 15/04/2019 Spot Bond					0.00000	101.04110			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	100.89770			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	100.83507			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	100.70981			0.00	0	0
Total TWC293 SPOT									0.00	0	0
Total For TWC293									0.00	0	0
TWC29 On 15/05/2019 Spot Bond					0.00000	100.52836			0.00	0	0
Total TWC294 SPOT									0.00	0	0
Total For TWC294									0.00	0	0
TWC29 On 29/05/2019 Spot Bond					0.00000	100.12510			0.00	0	0
Total TWC295 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 TWC295										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.80800	103.49836	8.80800	103.47412				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			10.58500	103.43363	10.58500	103.40416				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
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7 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
VCJA8 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
VCJB1 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
VCJB2 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJB2U										0.00	0	0
VCJB3I 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
VCJB4I 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
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB09U										0.00	0	0
VKC28 On 05/03/2019 Spot Bond					0.00000	101.87397				0.00	0	0
Total VKC28 SPOT										0.00	0	0
Total For VKC28										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.93180				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	101.59246				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	101.78463				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.38063				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.05577				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	100.89749				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.25291				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.14380				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VR841U									0.00	0	0
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR842U SPOT									0.00	0	0
Total For VR842U									0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR843U SPOT									0.00	0	0
Total For VR843U									0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR844U SPOT									0.00	0	0
Total For VR844U									0.00	0	0
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR845U SPOT									0.00	0	0
Total For VR845U									0.00	0	0
VR846L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR846U SPOT									0.00	0	0
Total For VR846U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.73702			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
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	101.45116			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	101.48332			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.17500	102.82238	7.17500	102.80249				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			7.15000	104.55753	7.15000	104.53724				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			7.85500	104.71540	7.85500	104.69311				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	26.13491	100.00000	26.07643				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			6.56000	96.41071	6.56000	96.39352				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										90,760,297,294,469,000.00	345,172,683,100	210,827,815,858
Total for SPOT :										90,760,297,294,469,000.00	345,172,683,100	210,827,815,858
Total Futures										90 760 297 707 192 000.00	345,172,685,651	210,828,602,611
Total Options										0.00	0	124,290
Grand Total:										90,760,297,707,192,000.00	345,172,685,651	210,828,726,901