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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/05/2019 Bond Future			10.73953	77.61413	10.78610	77.33677			0.00	0	350
ES33 On 01/08/2019 Bond Future			10.84011	79.05388	10.88833	78.77136			0.00	0	0
ES33 On 07/11/2019 Bond Future			10.94432	76.90373	10.99437	76.61545			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			11.01022	79.41750	11.05181	79.13399			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.10925	80.89074	11.15227	80.60200			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.21200	78.30852	11.25663	78.01389			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 02/05/2019 Bond Future			133.64616	133.64616	133.66978	133.66978			0.00	0	691
I2025 On 01/08/2019 Bond Future			134.72248	134.72248	134.74652	134.74652			0.00	0	0
I2025 On 07/11/2019 Bond Future			137.56141	137.56141	137.58616	137.58616			0.00	0	0
Total I2025 Future									0.00	0	691
Total For I2025									0.00	0	691
I2029 On 02/05/2019 Bond Future			99.87838	99.87838	100.07416	100.07416			0.00	0	3,020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	01/08/2019	Bond Future			101.75577	101.75577	101.95524	101.95524			0.00	0	0
I2029	On	07/11/2019	Bond Future			102.80851	102.80851	103.01236	103.01236			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			101.57567	101.57567	101.83494	101.83494			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			103.48493	103.48493	103.74910	103.74910			0.00	0	0
I2033	On	07/11/2019	Bond Future			104.49909	104.49909	104.76898	104.76898			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			120.79493	120.79493	120.81570	120.81570			0.00	0	11,111
I2038	On	01/08/2019	Bond Future			121.45031	121.45031	121.47144	121.47144			0.00	0	0
I2038	On	07/11/2019	Bond Future			124.00964	124.00964	124.03136	124.03136			0.00	0	0
Total I2038 Future												0.00	0	11,111
Total For I2038												0.00	0	11,111
I2046	On	02/05/2019	Bond Future			112.04987	112.04987	112.27825	112.27825			0.00	0	12,523
I2046	On	01/08/2019	Bond Future			114.15591	114.15591	114.38878	114.38878			0.00	0	0
I2046	On	07/11/2019	Bond Future			114.84660	114.84660	115.08448	115.08448			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			117.14376	117.14376	117.88400	117.88400			0.00	0	10,717
I2050	On	01/08/2019	Bond Future			117.55439	117.55439	118.30838	118.30838			0.00	0	0
I2050	On	07/11/2019	Bond Future			120.03154	120.03154	120.80182	120.80182			0.00	0	0
Total I2050 Future												0.00	0	10,717
Total For I2050												0.00	0	10,717
R186	On	02/05/2019	Bond Future			8.50527	114.95589	8.54136	114.74263		6.19	12,645,147.90	110	99,788
R186	On	01/08/2019	Bond Future			8.55280	111.78913	8.59063	111.57196		6.39	0.00	0	110
R186	On	07/11/2019	Bond Future			8.59001	114.11675	8.62982	113.89525		6.55	0.00	0	0
Total R186 Future												12,645,147.90	110	99,898
R186	On	02/05/2019	Bond Future	9.02	Call			2,870.97000	2.87097	3,060,820	6.71	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,783.99000	1.78399	1,942,040	6.46	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.05	Call			3,028.65000	3.02865	3,221,370	6.75	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			78.83000	0.07883	58,290	6.75	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			2,259.87000	2.25987	2,434,820	6.57	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			169.24000	0.16924	130,930	6.57	0.00	0	4,000
R186	On	02/05/2019	Bond Future	10.02	Put			0.05000	0.00005	0,020	7.26	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			26.00000	0.02600	18,060	6.99	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			4,107.73000	4.10773	4,313,050	6.99	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			519.47000	0.51947	431,340	6.32	0.00	0	4,100
R186	On	02/05/2019	Bond Future	8.65	Call			1,158.23000	1.15823	1,283,360	6.32	0.00	0	3,250

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	8.80	Put			271.11000	0.27111	215,900	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			669.44000	0.66944	756,690	6.19	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			102.37000	0.10237	76,860	6.69	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Call			2,766.78000	2.76678	2,954,530	6.69	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			6,845.20000	6.84520	7,058,160	7.26	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			0.69000	0.00069	0,390	7.26	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			8,297.65000	8.29765	8,510,880	7.26	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			0.09000	0.00009	0,050	7.26	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			34.62000	0.03462	24,430	6.93	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			3,834.83000	3.83483	4,037,900	6.93	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			585.88000	0.58588	490,350	6.29	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			1,048.73000	1.04873	1,166,460	6.29	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			913.89000	0.91389	787,880	6.19	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,352.82000	1.35282	1,489,790	6.36	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			19.32000	0.01932	13,200	7.04	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			4,381.61000	4.38161	4,588,750	7.04	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			8,563.80000	8.56380	8,777,040	7.26	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			0.03000	0.00003	0,010	7.26	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			7,977.09000	7.97709	8,190,310	7.26	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			92.28000	0.09228	68,870	6.71	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,923.37000	2.92337	3,114,200	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			87.59000	0.08759	65,160	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,818.78000	2.81878	3,007,590	6.70	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			97.21000	0.09721	72,760	6.70	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			421.68000	0.42168	345,390	6.36	0.00	0	4,150
R186	On	01/08/2019	Bond Future	9.52	Call			5,473.55000	5.47355	5,660,050	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			307.69000	0.30769	277,020	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			4,073.04000	4.07304	4,241,360	7.09	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			539.75000	0.53975	490,900	7.09	9,396,807.80	19,142	0
R186	On	01/08/2019	Bond Future	9.53	Call			5,520.11000	5.52011	5,707,190	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			300.39000	0.30039	270,300	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			5,566.78000	5.56678	5,754,430	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			293.24000	0.29324	263,720	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			8,195.84000	8.19584	8,404,170	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			68.43000	0.06843	59,590	7.44	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			2,296.06000	2.29606	2,158,990	6.32	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			1,079.86000	1.07986	1,159,960	6.32	22,203,954.32	19,142	0
R186	On	01/08/2019	Bond Future	8.70	Put			1,362.22000	1.36222	1,263,600	6.53	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Call			1,986.97000	1.98697	2,105,520	6.53	40,303,863.84	19,142	0
R186	On	01/08/2019	Bond Future	8.30	Put			2,586.98000	2.58698	2,440,510	6.28	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			904.31000	0.90431	975,010	6.28	0.00	0	6,000

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R186	On	01/08/2019	Bond Future	9.05	Put			734.20000	0.73420	671,750	6.89	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			3,327.74000	3.32774	3,482,460	6.89	0.00	0	6,000
R186	On	07/11/2019	Bond Future	8.96	Put			1,626.98000	1.62698	1,540,680	6.99	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,369.09000	3.36909	3,502,840	6.96	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,662.78000	1.66278	1,575,030	6.96	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Call			3,405.53000	3.40553	3,540,010	6.97	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			1,644.79000	1.64479	1,557,770	6.97	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,442.13000	3.44213	3,577,330	6.99	0.00	0	0
Total R186 Option												71,904,625.96	57,426	80,120
Total For R186												84,549,773.86	57,536	180,018
R197	On	02/05/2019	Bond Future			301.32636	301.32636	301.38113	301.38113			45,198,954.00	150	2,500
R197	On	01/08/2019	Bond Future			299.53976	299.53976	299.59558	299.59558			0.00	0	40
R197	On	07/11/2019	Bond Future			305.85197	305.85197	305.90955	305.90955			0.00	0	0
Total R197 Future												45,198,954.00	150	2,540
Total For R197												45,198,954.00	150	2,540
R202	On	02/05/2019	Bond Future			232.14106	232.14106	232.18108	232.18108			0.00	0	8,706
R202	On	01/08/2019	Bond Future			232.54713	232.54713	232.58801	232.58801			0.00	0	0
R202	On	07/11/2019	Bond Future			237.44741	237.44741	237.48945	237.48945			0.00	0	0
Total R202 Future												0.00	0	8,706
Total For R202												0.00	0	8,706
R2023	On	02/05/2019	Bond Future			7.63350	101.79459	7.66945	101.67725		2.76	0.00	0	66,073
R2023	On	01/08/2019	Bond Future			7.63837	103.68291	7.67719	103.56343		2.81	0.00	0	0
R2023	On	07/11/2019	Bond Future			7.62409	101.90660	7.66644	101.78484		3.11	0.00	0	0
Total R2023 Future												0.00	0	66,073
R2023	On	02/05/2019	Bond Future	8.46	Call			2,541.47000	2.54147	2,657,640	3.82	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			2.99000	0.00299	1,820	3.82	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			2,478.57000	2.47857	2,594,620	3.79	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			3.33000	0.00333	2,040	3.79	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			2,510.01000	2.51001	2,626,130	3.80	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			3.15000	0.00315	1,930	3.80	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,836.35000	3.83635	3,949,850	3.89	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			43.36000	0.04336	37,380	3.89	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,864.30000	3.86430	3,977,960	3.89	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			41.98000	0.04198	36,160	3.89	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,808.43000	3.80843	3,921,770	3.89	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			44.77000	0.04477	38,630	3.89	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,571.20000	1.57120	1,649,150	3.29	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			618.55000	0.61855	574,740	3.29	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,530.70000	1.53070	1,607,710	3.28	0.00	0	0

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R2023 On 07/11/2019 Bond Future	7.98	Put			634.85000	0.63485	590,100	3.28	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.99	Call			1,551.04000	1.55104	1,628,520	3.28	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.99	Put			626.79000	0.62679	582,510	3.28	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									0.00	0	66,073
R2030 On 02/05/2019 Bond Future			9.06796	94.86779	9.10403	94.63578		8.69	0.00	0	46,283
R2030 On 01/08/2019 Bond Future			9.12722	92.62273	9.16467	92.38639		9.00	0.00	0	0
R2030 On 07/11/2019 Bond Future			9.17531	94.55148	9.21422	94.31044		9.30	0.00	0	0
Total R2030 Future									0.00	0	46,283
R2030 On 02/05/2019 Bond Future	10.20	Call			6,698.04000	6.69804	6,928,650	10.21	0.00	0	0
R2030 On 02/05/2019 Bond Future	10.20	Put			3.84000	0.00384	2,440	10.21	0.00	0	3,000
R2030 On 02/05/2019 Bond Future	9.41	Call			2,223.91000	2.22391	2,399,590	9.28	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.41	Put			286.59000	0.28659	230,260	9.28	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.39	Call			2,123.94000	2.12394	2,295,920	9.24	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.39	Put			311.59000	0.31159	251,560	9.24	0.00	0	0
R2030 On 02/05/2019 Bond Future	8.90	Put			1,714.80000	1.71480	1,538,240	8.58	0.00	0	0
R2030 On 02/05/2019 Bond Future	8.90	Call			392.13000	0.39213	447,580	8.58	0.00	0	3,000
R2030 On 02/05/2019 Bond Future	9.40	Call			2,173.69000	2.17369	2,347,540	9.26	0.00	0	3,000
R2030 On 02/05/2019 Bond Future	9.40	Put			298.83000	0.29883	240,670	9.26	0.00	0	0
R2030 On 01/08/2019 Bond Future	8.35	Put			5,553.25000	5.55325	5,341,260	7.95	0.00	0	0
R2030 On 01/08/2019 Bond Future	8.35	Call			225.40000	0.22540	249,750	7.95	0.00	0	2,025
R2030 On 01/08/2019 Bond Future	9.22	Call			2,063.13000	2.06313	2,185,100	8.97	0.00	0	5,400
R2030 On 01/08/2019 Bond Future	9.69	Call			3,999.67000	3.99967	4,172,500	9.57	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.92	Put			515.03000	0.51503	469,070	9.95	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.90	Call			5,015.17000	5.01517	5,204,210	9.92	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.68	Put			780.93000	0.78093	716,540	9.55	0.00	0	4,800
R2030 On 01/08/2019 Bond Future	9.15	Put			1,921.18000	1.92118	1,798,020	8.90	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.15	Call			1,828.70000	1.82870	1,941,880	8.90	0.00	0	2,025
R2030 On 01/08/2019 Bond Future	9.22	Put			1,715.41000	1.71541	1,601,040	8.97	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.91	Call			5,064.89000	5.06489	5,254,610	9.94	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.91	Put			524.08000	0.52408	477,460	9.94	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.69	Put			767.51000	0.76751	704,000	9.57	0.00	0	5,400
R2030 On 01/08/2019 Bond Future	8.77	Put			3,343.65000	3.34365	3,172,750	8.45	0.00	0	0
R2030 On 01/08/2019 Bond Future	8.77	Call			811.97000	0.81197	877,410	8.45	0.00	0	4,800
R2030 On 01/08/2019 Bond Future	9.92	Call			5,114.71000	5.11471	5,305,090	9.95	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.27	Put			1,579.75000	1.57975	1,471,540	9.02	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.27	Call			2,240.20000	2.24020	2,368,330	9.02	0.00	0	4,800
R2030 On 01/08/2019 Bond Future	9.68	Call			3,952.99000	3.95299	4,124,940	9.55	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.90	Put			533.29000	0.53329	485,990	9.92	0.00	0	0
R2030 On 01/08/2019 Bond Future	8.67	Put			3,807.41000	3.80741	3,624,870	8.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/08/2019	Bond Future	8.67	Call			619.68000	0.61968	673,480	8.30	0.00	0	5,400
R2030	On	07/11/2019	Bond Future	9.48	Put			2,004.27000	2.00427	1,905,210	9.53	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,666.51000	3.66651	3,809,290	9.54	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,981.75000	1.98175	1,883,490	9.54	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,590.96000	3.59096	3,732,130	9.52	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			2,027.00000	2.02700	1,927,130	9.52	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,628.65000	3.62865	3,770,630	9.53	0.00	0	0
Total R2030 Option												0.00	0	43,650
Total For R2030												0.00	0	89,933
R2032	On	02/05/2019	Bond Future			9.29736	93.04241	9.33337	92.79010		9.87	0.00	0	42,003
R2032	On	01/08/2019	Bond Future			9.35509	94.76838	9.39234	94.51139		9.80	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.40916	92.57867	9.44777	92.31655		10.57	0.00	0	0
Total R2032 Future												0.00	0	42,003
R2032	On	02/05/2019	Bond Future	9.62	Call			2,329.00000	2.32900	2,514,590	10.48	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			354.57000	0.35457	287,850	10.48	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,382.74000	2.38274	2,570,340	10.50	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			340.50000	0.34050	275,790	10.50	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			2,275.60000	2.27560	2,459,150	10.45	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			369.06000	0.36906	300,300	10.45	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			5,411.24000	5.41124	5,610,440	11.21	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			713.29000	0.71329	655,500	11.21	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,463.95000	5.46395	5,663,900	11.23	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			702.05000	0.70205	645,010	11.23	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			5,358.63000	5.35863	5,557,080	11.19	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			724.70000	0.72470	666,160	11.19	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,990.50000	3.99050	4,144,610	10.79	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			2,237.42000	2.23742	2,129,410	10.79	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			4,031.24000	4.03124	4,186,230	10.80	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,212.23000	2.21223	2,105,100	10.80	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,949.65000	3.94965	4,102,900	10.78	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,262.56000	2.26256	2,153,690	10.78	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	42,003
R2035	On	02/05/2019	Bond Future			9.48236	96.69070	9.52845	96.33147		10.64	9,282,307.20	96	80,557
R2035	On	01/08/2019	Bond Future			9.54014	98.48437	9.58773	98.11850		10.58	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.59777	96.02878	9.64702	95.65543		11.47	0.00	0	0
Total R2035 Future												9,282,307.20	96	80,557
R2035	On	02/05/2019	Bond Future	9.73	Put			547.84000	0.54784	433,370	11.00	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,150.09000	2.15009	2,398,110	11.02	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			526.68000	0.52668	415,470	11.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/05/2019	Bond Future	9.75	Call			2,205.22000	2.20522	2,456,480	11.03	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			506.09000	0.50609	398,120	11.03	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,095.44000	2.09544	2,340,200	11.00	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,617.81000	5.61781	5,897,370	11.86	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			877.76000	0.87776	791,450	11.86	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,675.15000	5.67515	5,955,830	11.88	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			864.12000	0.86412	778,930	11.88	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,560.58000	5.56058	5,839,030	11.84	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			891.60000	0.89160	804,180	11.84	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			2,714.96000	2.71496	2,558,410	11.95	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			4,423.90000	4.42390	4,641,900	11.96	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,686.80000	2.68680	2,531,450	11.96	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			4,469.78000	4.46978	4,688,980	11.98	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,659.18000	2.65918	2,505,030	11.98	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			4,378.48000	4.37848	4,595,280	11.95	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												9,282,307.20	96	80,557
R2037	On	02/05/2019	Bond Future			9.56360	93.22949	9.60973	92.86698		11.21	0.00	0	51,935
R2037	On	01/08/2019	Bond Future			9.62534	90.70373	9.67295	90.33454		11.68	0.00	0	0
R2037	On	07/11/2019	Bond Future			9.67856	92.59267	9.72773	92.21591		12.11	0.00	0	0
Total R2037 Future												0.00	0	51,935
R2037	On	02/05/2019	Bond Future	9.79	Put			622.57000	0.62257	498,050	11.71	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,072.34000	2.07234	2,313,640	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			600.06000	0.60006	478,850	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,126.96000	2.12696	2,371,510	11.76	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			578.31000	0.57831	460,350	11.76	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			2,018.38000	2.01838	2,256,370	11.71	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			5,519.93000	5.51993	5,802,510	12.68	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			863.63000	0.86363	777,020	12.68	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,577.45000	5.57745	5,861,170	12.71	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			849.89000	0.84989	764,420	12.71	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			5,462.54000	5.46254	5,743,980	12.66	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			877.58000	0.87758	789,830	12.66	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			4,415.76000	4.41576	4,636,430	12.36	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,667.74000	2.66774	2,511,650	12.36	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,460.74000	4.46074	4,682,640	12.37	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,638.62000	2.63862	2,483,760	12.37	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			4,370.97000	4.37097	4,590,400	12.35	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,697.14000	2.69714	2,539,810	12.35	0.00	0	0
Total R2037 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2037									0.00	0	51,935
R2040 On 02/05/2019 Bond Future			9.64353	96.63387	9.68965	96.24339		11.63	0.00	0	25,028
R2040 On 01/08/2019 Bond Future			9.70510	93.92091	9.75267	93.52324		12.15	0.00	0	0
R2040 On 07/11/2019 Bond Future			9.75849	95.87686	9.80758	95.47106		12.61	0.00	0	0
Total R2040 Future									0.00	0	25,028
R2040 On 02/05/2019 Bond Future	9.60	Put			1,633.20000	1.63320	1,389,850	11.38	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.60	Call			871.79000	0.87179	1,018,920	11.38	0.00	0	1,150
R2040 On 02/05/2019 Bond Future	10.15	Put			198.10000	0.19810	145,480	12.42	0.00	0	880
R2040 On 02/05/2019 Bond Future	10.15	Call			3,958.24000	3.95824	4,296,100	12.42	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.65	Put			1,396.09000	1.39609	1,174,150	11.46	0.00	0	880
R2040 On 02/05/2019 Bond Future	9.90	Put			567.69000	0.56769	447,170	11.89	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Call			2,199.01000	2.19901	2,461,780	11.85	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.65	Call			1,060.55000	1.06055	1,229,090	11.46	0.00	0	0
R2040 On 02/05/2019 Bond Future	10.20	Put			158.50000	0.15850	114,800	12.54	0.00	0	0
R2040 On 02/05/2019 Bond Future	10.20	Call			4,312.46000	4.31246	4,659,240	12.54	0.00	0	1,150
R2040 On 02/05/2019 Bond Future	9.88	Put			614.33000	0.61433	486,620	11.85	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Call			2,257.39000	2.25739	2,523,780	11.87	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Put			590.64000	0.59064	466,550	11.87	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Call			2,316.39000	2.31639	2,586,350	11.89	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.37	Put			975.13000	0.97513	879,330	13.35	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.38	Call			5,961.99000	5.96199	6,265,090	13.38	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.38	Put			959.94000	0.95994	865,370	13.38	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.36	Call			5,839.98000	5.83998	6,140,610	13.33	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.36	Put			990.71000	0.99071	893,670	13.33	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.37	Call			5,900.85000	5.90085	6,202,720	13.35	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.04	Call			4,792.22000	4.79222	5,029,870	12.99	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.04	Put			2,908.41000	2.90841	2,740,260	12.99	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.05	Call			4,842.02000	4.84202	5,080,970	13.01	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.05	Put			2,878.53000	2.87853	2,711,680	13.01	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.03	Call			4,742.59000	4.74259	4,978,940	12.97	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.03	Put			2,938.58000	2.93858	2,769,130	12.97	0.00	0	0
Total R2040 Option									0.00	0	4,060
Total For R2040									0.00	0	29,088
R2044 On 02/05/2019 Bond Future			9.64761	93.89554	9.68359	93.58330		12.21	0.00	0	37,709
R2044 On 01/08/2019 Bond Future			9.70604	91.25695	9.74312	90.93891		12.77	0.00	0	0
R2044 On 07/11/2019 Bond Future			9.75659	93.15736	9.79480	92.83291		13.28	0.00	0	0
Total R2044 Future									0.00	0	37,709
R2044 On 02/05/2019 Bond Future	9.90	Put			562.65000	0.56265	462,800	12.48	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,465.05000	2.46505	2,680,310	12.50	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			540.44000	0.54044	443,460	12.50	0.00	0	0

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	02/05/2019	Bond Future	9.92	Call			2,527.01000	2.52701	2,745,080	12.52	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			518.97000	0.51897	424,800	12.52	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,403.69000	2.40369	2,616,080	12.48	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			4,578.63000	4.57863	4,352,520	12.05	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			6,206.03000	6.20603	6,448,250	14.08	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			943.77000	0.94377	867,950	14.08	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			6,268.56000	6.26856	6,511,750	14.10	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			929.02000	0.92902	854,170	14.10	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			6,143.60000	6.14360	6,384,850	14.05	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			1,201.07000	1.20107	1,293,000	12.05	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,200.53000	2.20053	2,056,780	12.95	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			3,190.97000	3.19097	3,365,260	12.95	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			7,090.59000	7.09059	7,345,370	14.43	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			958.75000	0.95875	881,960	14.05	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			757.01000	0.75701	693,750	14.43	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			5,068.57000	5.06857	5,259,920	13.72	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,869.04000	2.86904	2,735,940	13.72	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			5,119.83000	5.11983	5,312,210	13.74	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			2,839.11000	2.83911	2,707,040	13.74	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			5,017.48000	5.01748	5,207,810	13.70	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			2,899.26000	2.89926	2,765,140	13.70	0.00	0	0
Total R2044 Option												0.00	0	300
Total For R2044												0.00	0	38,009
R2048	On	02/05/2019	Bond Future			9.60038	93.32932	9.64131	92.96131		12.64	0.00	0	103,341
R2048	On	01/08/2019	Bond Future			9.65145	95.06061	9.69356	94.68586		12.63	0.00	0	100
R2048	On	07/11/2019	Bond Future			9.70224	92.59718	9.74564	92.21481		13.78	0.00	0	0
Total R2048 Future												0.00	0	103,441
R2048	On	02/05/2019	Bond Future	9.90	Call			2,791.42000	2.79142	3,055,690	13.50	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			523.75000	0.52375	420,010	13.50	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,857.14000	2.85714	3,124,400	13.52	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			503.79000	0.50379	403,040	13.52	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,726.15000	2.72615	2,987,380	13.47	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			544.31000	0.54431	437,530	13.47	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			6,380.79000	6.38079	6,668,910	13.79	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			948.40000	0.94840	861,770	13.79	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			6,445.24000	6.44524	6,734,500	13.81	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			933.32000	0.93332	847,830	13.81	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			6,509.82000	6.50982	6,800,190	13.84	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			918.49000	0.91849	834,110	13.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			5,247.53000	5.24753	5,476,530	14.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/11/2019	Bond Future	10.02	Put			2,893.68000	2.89368	2,740,310	14.15	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			5,300.77000	5.30077	5,530,990	14.17	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			2,863.15000	2.86315	2,711,000	14.17	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			5,194.73000	5.19473	5,422,510	14.13	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			2,924.80000	2.92480	2,770,210	14.13	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	103,441
R207	On	02/05/2019	Bond Future			6.65619	102.62351	6.65374	102.62515		0.18	0.00	0	6,013
R207	On	01/08/2019	Bond Future			6.11714	100.88595	6.11326	100.88764		0.17	0.00	0	50
R207	On	07/11/2019	Bond Future			3.53564	102.98654	3.52489	102.98846		0.06	0.00	0	0
Total R207 Future												0.00	0	6,063
R207	On	02/05/2019	Bond Future	7.62	Call			642.48000	0.64248	640,840	0.36	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			649.09000	0.64909	647,450	0.36	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			635.86000	0.63586	634,220	0.36	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			531.99000	0.53199	530,300	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.01000	0.00001	0,010	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			536.30000	0.53630	534,610	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.01000	0.00001	0,010	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			527.67000	0.52767	525,980	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.01000	0.00001	0,010	0.27	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.01000	0.00001	0,010	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			261.79000	0.26179	263,710	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.01000	0.00001	0,010	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			259.99000	0.25999	261,910	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.01000	0.00001	0,010	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			263.60000	0.26360	265,520	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	6,063
R208	On	02/05/2019	Bond Future			6.84713	100.50301	6.85673	100.48619		0.84	194,473,324.35	1,935	15,592
R208	On	01/08/2019	Bond Future			6.73798	102.36735	6.74910	102.35024		0.89	0.00	0	0
R208	On	07/11/2019	Bond Future			6.51245	101.09262	6.52568	101.07534		0.93	0.00	0	0
Total R208 Future												194,473,324.35	1,935	15,592
R208	On	02/05/2019	Bond Future	8.04	Call			2,045.03000	2.04503	2,061,850	1.49	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			0.00000	0.00000	0,000	1.49	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			2,010.92000	2.01092	2,027,740	1.49	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			0.00000	0.00000	0,000	1.49	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			2,027.98000	2.02798	2,044,800	1.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/05/2019	Bond Future	8.03	Put			0.00000	0.00000	0,000	1.49	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,127.82000	2.12782	2,144,720	1.53	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			2.39000	0.00239	2,180	1.53	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,142.65000	2.14265	2,159,560	1.53	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			2.27000	0.00227	2,070	1.53	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,157.49000	2.15749	2,174,400	1.53	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			2.16000	0.00216	1,960	1.53	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			567.69000	0.56769	578,900	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			171.37000	0.17137	165,300	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			577.94000	0.57794	589,230	1.08	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			168.64000	0.16864	162,650	1.08	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			557.20000	0.55720	568,330	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			173.87000	0.17387	167,720	1.07	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												194,473,324.35	1,935	15,592
R209	On	02/05/2019	Bond Future			9.42549	74.03486	9.47146	73.72783		12.04	0.00	0	101,914
R209	On	01/08/2019	Bond Future			9.47683	75.40826	9.52415	75.09551		12.02	0.00	0	0
R209	On	07/11/2019	Bond Future			9.52505	73.82463	9.57384	73.50553		13.00	0.00	0	0
Total R209 Future												0.00	0	101,914
R209	On	02/05/2019	Bond Future	10.50	Call			6,414.31000	6.41431	6,717,760	14.15	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			9.56000	0.00956	5,980	14.15	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			7,612.13000	7.61213	7,918,200	14.15	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			2.23000	0.00223	1,270	14.15	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			147.73000	0.14773	108,430	12.96	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			3,235.38000	3.23538	3,503,110	12.96	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,827.59000	1.82759	2,038,700	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			458.02000	0.45802	362,100	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			1,427.96000	1.42796	1,226,310	11.79	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			612.66000	0.61266	718,040	11.79	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,874.50000	1.87450	2,088,380	12.37	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			440.20000	0.44020	347,050	12.37	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,921.89000	1.92189	2,138,490	12.38	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			422.95000	0.42295	332,520	12.38	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			6,278.57000	6.27857	6,541,470	14.00	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			473.88000	0.47388	424,030	14.00	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			4,730.02000	4.73002	4,967,810	13.27	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			770.55000	0.77055	695,590	13.27	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,863.46000	2.86346	2,670,270	11.73	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			746.72000	0.74672	673,670	13.31	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			1,364.64000	1.36464	1,484,200	11.73	0.00	0	7,560

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/08/2019	Bond Future	9.80	Put			1,337.73000	1.33773	1,221,960	12.49	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			3,122.80000	3.12280	3,319,780	12.49	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			4,778.76000	4.77876	5,017,500	13.29	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			758.61000	0.75861	684,600	13.29	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,827.48000	4.82748	5,067,180	13.31	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,785.69000	3.78569	3,971,910	13.42	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,332.59000	2.33259	2,199,710	13.42	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,825.14000	3.82514	4,012,380	13.44	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,308.77000	2.30877	2,176,910	13.44	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,864.52000	3.86452	4,052,780	13.46	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,284.96000	2.28496	2,154,120	13.46	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												0.00	0	138,434
R210	On	02/05/2019	Bond Future			185.07233	185.07233	185.10464	185.10464			0.00	0	1,628
R210	On	01/08/2019	Bond Future			188.55110	188.55110	188.58410	188.58410			0.00	0	0
R210	On	07/11/2019	Bond Future			189.92457	189.92457	189.95850	189.95850			0.00	0	0
Total R210 Future												0.00	0	1,628
Total For R210												0.00	0	1,628
R212	On	02/05/2019	Bond Future			157.29198	157.29198	157.27890	157.27890			157,291,980.00	1,000	8,946
R212	On	01/08/2019	Bond Future			158.06085	158.06085	158.04753	158.04753			0.00	0	0
R212	On	07/11/2019	Bond Future			161.39168	161.39168	161.37835	161.37835			0.00	0	0
Total R212 Future												157,291,980.00	1,000	8,946
Total For R212												157,291,980.00	1,000	8,946
R213	On	02/05/2019	Bond Future			9.18613	85.71239	9.22210	85.48414		9.62	0.00	0	28,756
R213	On	01/08/2019	Bond Future			9.23950	87.30237	9.27670	87.06996		9.58	0.00	0	0
R213	On	07/11/2019	Bond Future			9.29200	85.56586	9.33057	85.32878		10.33	0.00	0	0
Total R213 Future												0.00	0	28,756
R213	On	02/05/2019	Bond Future	9.49	Call			1,996.60000	1.99660	2,163,240	9.94	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			322.46000	0.32246	260,850	9.94	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			2,044.58000	2.04458	2,213,170	9.95	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			308.82000	0.30882	249,160	9.95	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,949.04000	1.94904	2,113,700	9.92	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			336.59000	0.33659	273,000	9.92	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			4,889.57000	4.88957	5,071,960	10.71	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			594.68000	0.59468	544,660	10.71	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			4,937.98000	4.93798	5,121,030	10.73	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			585.00000	0.58500	535,640	10.73	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			4,841.40000	4.84140	5,023,100	10.69	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			604.66000	0.60466	553,950	10.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/11/2019	Bond Future	9.59	Call			3,651.68000	3.65168	3,790,340	10.75	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			2,079.93000	2.07993	1,981,510	10.75	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,690.05000	3.69005	3,829,470	10.77	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			2,058.51000	2.05851	1,960,850	10.77	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,613.45000	3.61345	3,751,340	10.74	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			2,101.56000	2.10156	2,002,370	10.74	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	28,756
R214	On	02/05/2019	Bond Future			9.62570	72.88746	9.66663	72.60250		13.00	0.00	0	21,077
R214	On	01/08/2019	Bond Future			9.67786	74.23954	9.71996	73.94928		12.97	0.00	0	0
R214	On	07/11/2019	Bond Future			9.72989	72.48498	9.77325	72.18888		14.07	0.00	0	0
Total R214 Future												0.00	0	21,077
R214	On	02/05/2019	Bond Future	9.86	Call			1,841.30000	1.84130	2,029,890	13.22	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			519.09000	0.51909	422,720	13.22	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,889.15000	1.88915	2,080,360	13.24	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			499.63000	0.49963	405,880	13.24	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,793.96000	1.79396	1,979,900	13.20	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			539.17000	0.53917	440,150	13.20	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,849.26000	4.84926	5,066,600	14.15	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			845.68000	0.84568	772,760	14.15	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,899.13000	4.89913	5,117,370	14.18	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			832.95000	0.83295	760,930	14.18	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,799.63000	4.79963	5,016,060	14.13	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			858.74000	0.85874	784,910	14.13	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			4,021.55000	4.02155	4,194,380	14.43	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,438.68000	2.43868	2,315,410	14.43	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			4,062.51000	4.06251	4,236,260	14.45	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,414.02000	2.41402	2,291,670	14.45	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,980.96000	3.98096	4,152,850	14.41	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,463.80000	2.46380	2,339,590	14.41	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	21,077
Total for Bond												490,796,339.41	60,717	962,220
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			660.88600	660.88600	658.90000	658.90000			0.00	0	448
GOVI On 01/08/2019 GOVI			673.14600	673.14600	671.12300	671.12300			0.00	0	2
GOVI On 07/11/2019 GOVI			687.15700	687.15700	685.09300	685.09300			0.00	0	0
Total GOVI Future									0.00	0	450
GOVI On 02/05/2019 GOVI	647.86	Call			110,400.00000	11.04000	130,260,000		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			110,300.00000	11.03000	130,160,000		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			110,200.00000	11.02000	130,060,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			324,430.00000	32.44300	344,660,000		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			324,330.00000	32.43300	344,560,000		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			324,530.00000	32.45300	344,760,000		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			121,830.00000	12.18300	142,470,000		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			121,730.00000	12.17300	142,370,000		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			121,930.00000	12.19300	142,570,000		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	450
Total for GOVI									0.00	0	450
AL37 On 02/05/2019 Index Future			633.90300	633.90300	633.08400	633.08400			0.00	0	0
AL37 On 01/08/2019 Index Future			645.66200	645.66200	644.82800	644.82800			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37 On 07/11/2019 Index Future			659.10100	659.10100	658.25100	658.25100			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			735.74500	735.74500	734.14300	734.14300			0.00	0	0
AL7T On 01/08/2019 Index Future			749.39300	749.39300	747.76200	747.76200			0.00	0	0
AL7T On 07/11/2019 Index Future			764.99100	764.99100	763.32800	763.32800			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			667.15300	667.15300	665.23300	665.23300			0.00	0	898
ALBI On 01/08/2019 Index Future			679.52900	679.52900	677.57300	677.57300			0.00	0	38
ALBI On 07/11/2019 Index Future			693.67300	693.67300	691.67800	691.67800			0.00	0	0
Total ALBI Future									0.00	0	936
Total For ALBI									0.00	0	936
IGOV On 02/05/2019 Index Future			255.05200	255.05200	255.35300	255.35300			0.00	0	723
IGOV On 01/08/2019 Index Future			259.84600	259.84600	260.15300	260.15300		254,649,080.00		98	201
IGOV On 07/11/2019 Index Future			265.32100	265.32100	265.63400	265.63400		0.00		0	0
Total IGOV Future								254,649,080.00		98	924
Total For IGOV								254,649,080.00		98	924
Total for Index								254,649,080.00		98	1,860
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.24000	96.24000	96.24000	96.24000			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 :									745,445,419.41	60,815	964,581
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.21706			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			8.68000	101.34005	8.68000	101.31640			0.00	0	25,000,000

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 AA07 SPOT										0.00	0	25,000,000
Total For AA07										0.00	0	25,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96400				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	104.22304	10.84000	104.19265				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.11127	11.37000	101.08089				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	101.19191	11.81000	101.16036				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	33.98519	100.00000	33.90914				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	26.07320	100.00000	26.01486				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600				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			4.91000	4.91000	4.91000	276.95753			1,473,000,000,000.00	300,000,000	150,000,000	
Total ABCPI3 SPOT									1,473,000,000,000.00	300,000,000	150,000,000	
Total For ABCPI3									1,473,000,000,000.00	300,000,000	150,000,000	
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	101.32462			0.00	0	3,900,000,000	
Total ABFN08 SPOT									0.00	0	3,900,000,000	
Total For ABFN08									0.00	0	3,900,000,000	
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.65286			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.64804				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.83813				0.00	0	1,000,000,000
Total ABFN13 SPOT										0.00	0	1,000,000,000
Total For ABFN13										0.00	0	1,000,000,000
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.61679				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.00397				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.61335				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	101.19640				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	102.11226				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	101.29058				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	102.27052				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	103.05651				0.00	0	1,000,000,000
Total ABFN22 SPOT										0.00	0	1,000,000,000
Total For ABFN22										0.00	0	1,000,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.48844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.04325				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	99.81739				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.80310				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.91307				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	100.94018				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.44263				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	101.29034				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	101.20754				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	101.24351				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.25065				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	101.39910				0.00	0	2,000,000,000
Total ABFN34 SPOT										0.00	0	2,000,000,000
Total For ABFN34										0.00	0	2,000,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.42897				0.00	1,200,000,000	1,200,000,000

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 ABFN35 SPOT									0.00	1,200,000,000	1,200,000,000
Total For ABFN35									0.00	1,200,000,000	1,200,000,000
ABFN35 On 07/02/2026 Spot Bond					0.00000	101.44707			0.00	0	0
Total ABFN36 SPOT									0.00	0	0
Total For ABFN36									0.00	0	0
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.48524			0.00	0	0
Total ABFN37 SPOT									0.00	0	0
Total For ABFN37									0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	102.77644			0.00	0	1,000,000,000
Total ABK10 SPOT									0.00	0	1,000,000,000
Total For ABK10									0.00	0	1,000,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	101.36160			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	98.90809			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.93077			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	100.90944			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	100.28229			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	101.24863			0.00	240,000,000	120,000,000
Total ABK9 SPOT									0.00	240,000,000	120,000,000
Total For ABK9									0.00	240,000,000	120,000,000
ABKI02 On 05/06/2020 Spot Bond			6.12000	6.12000	6.12000	145.70758			0.00	0	4,593,129,202
Total ABKI02 SPOT									0.00	0	4,593,129,202
Total For ABKI02									0.00	0	4,593,129,202
ABKI02 On 05/06/2020 Spot Bond			100.00000	50.10924	100.00000	50.00078			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			6.67000	6.67000	6.67000	125.94848		6,685,681,837,000.00		1,002,351,100	1,002,351,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABKI03 SPOT									6,685,681,837,000.00	1,002,351,100	1,002,351,100
Total For ABKI03									6,685,681,837,000.00	1,002,351,100	1,002,351,100
ABKI03 On 13/10/2021 Spot Bond			100.00000	18.47794	100.00000	18.43793			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			8.79000	8.79000	8.79000	117.42110			140,640,000,000.00	16,000,000	8,000,000
Total ABKI04 SPOT									140,640,000,000.00	16,000,000	8,000,000
Total For ABKI04									140,640,000,000.00	16,000,000	8,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.16183	100.00000	9.14222			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	91.22693			0.00	0	400,000,000
Total ABKS1 SPOT									0.00	0	400,000,000
Total For ABKS1									0.00	0	400,000,000
ABN05 On 18/04/2021 Spot Bond			4.22000	195.81249	4.22000	195.80198			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.09000	4.09000	4.09000	126.29277			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			3.98000	3.98000	3.98000	173.64906			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			3.92000	3.92000	3.92000	215.79551			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			9.27500	9.27500	9.27500	95.93959			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			9.93000	9.93000	9.93000	106.13226			198,600,000,000.00	20,000,000	10,000,000
Total ABN79 SPOT									198,600,000,000.00	20,000,000	10,000,000
Total For ABN79									198,600,000,000.00	20,000,000	10,000,000
ABN80 On 31/03/2021 Spot Bond			8.05500	8.05500	8.05500	97.82281			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			10.47500	10.47500	10.47500	103.24193			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.08000	102.47005	8.08000	102.44787			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			8.17500	104.85984	8.17500	104.83663			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.80543	9.20000	103.77964			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			8.76000	106.34658	8.76000	106.32139			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.89000	105.90435	7.89000	105.88172		157,800,000,000.00		20,000,000	10,000,000
Total ABS14 SPOT								157,800,000,000.00		20,000,000	10,000,000
Total For ABS14								157,800,000,000.00		20,000,000	10,000,000
ABS15 On 11/11/2022 Spot Bond			8.47500	107.95002	8.47500	107.92528		0.00		0	0
Total ABS15 SPOT								0.00		0	0
Total For ABS15								0.00		0	0
ABS16 On 11/11/2025 Spot Bond			9.21500	110.02095	9.21500	109.99357		368,600,000,000.00		40,000,000	20,000,000
Total ABS16 SPOT								368,600,000,000.00		40,000,000	20,000,000
Total For ABS16								368,600,000,000.00		40,000,000	20,000,000
ABS17 On 11/11/2027 Spot Bond			9.38500	111.64812	9.38500	111.61984		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			8.63500	104.77609	8.63500	104.75202		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			8.47500	102.61750	8.47500	102.59410		0.00		0	8,177,600,000
Total ABS6 SPOT								0.00		0	8,177,600,000
Total For ABS6								0.00		0	8,177,600,000
ABS7 On 11/09/2026 Spot Bond			9.30500	98.04070	9.30500	98.01648		5,676,050,000,000.00		610,000,000	3,935,000,000
Total ABS7 SPOT								5,676,050,000,000.00		610,000,000	3,935,000,000
Total For ABS7								5,676,050,000,000.00		610,000,000	3,935,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.62392	100.00000	9.60274		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.76000	3.76000	3.76000	290.09643				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.37000	154.32264	3.37000	154.31780				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.91654				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	89.00192				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.32500	8.32500	8.32500	101.65994				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	231.91475				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	231.90503				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	100.51411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond					0.00000	100.51575				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.96000	8.96000	8.96000	103.07814				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.51433				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.48744				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	100.70145				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.51143				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.08491				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.52473				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.52645				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.52645				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.53559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.53559				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	157.79796				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	160.18535				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	96.74338				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.50931				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.46038				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.80856				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	100.50714				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	100.49909				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	101.30722				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	101.62318				0.00	0	1,130,000,000
Total AECI02 SPOT										0.00	0	1,130,000,000
Total For AECI02										0.00	0	1,130,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	101.12428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.13065				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	101.05907				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	101.71050				0.00	0	700,000,000
Total AGT01 SPOT										0.00	0	700,000,000
Total For AGT01										0.00	0	700,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.95979				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.61959				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.82206				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	101.92431				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	101.92673				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	102.48021				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	102.36954				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	103.27663				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	102.94487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF5A On 21/08/2021 Spot Bond					0.00000	101.75793				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	101.14853				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A On 21/08/2023 Spot Bond			9.87500	101.23937	9.87500	101.21241				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	101.18674				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	101.23767				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	101.59346				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				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
AIR02 On 30/04/2023 Spot Bond			9.27500	113.16206	9.27500	113.13388				0.00	0	7,000,000
Total AIR02 SPOT										0.00	0	7,000,000
Total For AIR02										0.00	0	7,000,000
AIR04 On 29/05/2024 Spot Bond			8.96500	104.50558	8.96500	104.48025				0.00	0	5,000,000

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 AIR04 SPOT									0.00	0	5,000,000
Total For AIR04									0.00	0	5,000,000
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.76500	98.72501	10.76500	98.69641			0.00	0	25,000,000
Total AIR05 SPOT									0.00	0	25,000,000
Total For AIR05									0.00	0	25,000,000
AIRL01 On 30/04/2028 Spot Bond			4.29000	177.22622	4.29000	177.21635		514,800,000,000.00		120,000,000	60,000,000
Total AIRL01 SPOT								514,800,000,000.00		120,000,000	60,000,000
Total For AIRL01								514,800,000,000.00		120,000,000	60,000,000
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.79183			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	102.02768			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	101.07387			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.73735			0.00	0	40,000,000
Total APF06 SPOT									0.00	0	40,000,000
Total For APF06									0.00	0	40,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.38007			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	101.85825			0.00	0	50,000,000
Total APF08 SPOT									0.00	0	50,000,000
Total For APF08									0.00	0	50,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	101.90548			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.17000	234.11289	4.17000	234.10062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 On 20/06/2019 Spot Bond					0.00000	100.60596				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 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
ASN034 On 10/11/2019 Spot Bond					0.00000	99.98660				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			4.18500	209.53133	4.18500	209.52026				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 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
ASN041 On 22/04/2020 Spot Bond					0.00000	101.98079				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond					0.00000	101.81820				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond					0.00000	101.73895				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 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
ASN064 On 07/02/2020 Spot Bond					0.00000	101.50372				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/06/2020 Spot Bond					0.00000	100.57339				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond					0.00000	100.49256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.54992				0.00	0	50,000,000
Total ASN083 SPOT										0.00	0	50,000,000
Total For ASN083										0.00	0	50,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.00638				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	122.31848				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	101.96379				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	101.43712				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	86.50719				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	100.91912				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	100.83297				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	100.64236				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	100.63702				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/01/2022 Spot Bond			4.10000	151.35696	4.10000	151.34922				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 20/06/2020 Spot Bond					0.00000	102.06469				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond					0.00000	82.39257				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond					0.00000	101.62757				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	101.64680				0.00	0	80,000,000
Total ASN147 SPOT										0.00	0	80,000,000
Total For ASN147										0.00	0	80,000,000
ASN147 On 31/01/2022 Spot Bond			4.14500	151.17640	4.14500	151.16849				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	121.09964				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond					0.00000	100.93862				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.88000	161.89082	4.88000	161.87939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond					0.00000	101.54604				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond					0.00000	101.23679				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond					0.00000	101.40352				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 02/12/2019 Spot Bond					0.00000	100.88029				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.56352				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.68008				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.20417				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.49000	101.66398	4.49000	101.65772				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.48195				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.48636				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.51687				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.25538				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.36533				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.96222				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.98572				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	100.95856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	100.97221				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	100.95634				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	100.56244				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	100.48464				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	101.34073				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	101.32987				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	101.22733				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	101.18419				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	100.69806				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	100.37681				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	100.50609				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	100.59449				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 ASN310 SPOT									0.00	0	300,000,000
Total For ASN310									0.00	0	300,000,000
ASN310 On 17/01/2020 Spot Bond					0.00000	104.68966			0.00	0	0
Total ASN314 SPOT									0.00	0	0
Total For ASN314									0.00	0	0
ASN314 On 20/01/2021 Spot Bond					0.00000	100.71822			0.00	0	0
Total ASN315 SPOT									0.00	0	0
Total For ASN315									0.00	0	0
ASN315 On 30/04/2020 Spot Bond					0.00000	101.55439			0.00	0	14,200,000,000
Total ASN316 SPOT									0.00	0	14,200,000,000
Total For ASN316									0.00	0	14,200,000,000
ASN316 On 30/03/2020 Spot Bond					0.00000	100.24858			0.00	0	0
Total ASN317 SPOT									0.00	0	0
Total For ASN317									0.00	0	0
ASN317 On 31/03/2029 Spot Bond			4.18500	4.18500	4.18500	91.66051			0.00	0	0
Total ASN318 SPOT									0.00	0	0
Total For ASN318									0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.31500	4.31500	4.31500	89.94841			0.00	0	0
Total ASN319 SPOT									0.00	0	0
Total For ASN319									0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	100.17986			0.00	0	0
Total ASN327 SPOT									0.00	0	0
Total For ASN327									0.00	0	0
ASN327 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	101.62574			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.30000	105.19889	8.30000	105.17539			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			8.33000	102.90303	8.33000	102.88021		1,082,900,000,000.00		130,000,000	130,000,000
Total BAW21 SPOT								1,082,900,000,000.00	130,000,000	130,000,000	
Total For BAW21								1,082,900,000,000.00	130,000,000	130,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.40793	9.30000	100.38313		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.91994				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	100.83662				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	102.14611				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	102.09507				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	101.13662				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.82581				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	100.60860				0.00	500,000,000	250,000,000
Total BAYA54 SPOT										0.00	500,000,000	250,000,000
Total For BAYA54										0.00	500,000,000	250,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.16162				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.96935				0.00	1,760,000,000	880,000,000
Total BAYA58 SPOT										0.00	1,760,000,000	880,000,000
Total For BAYA58										0.00	1,760,000,000	880,000,000
BAYA59 On 30/06/2022 Spot Bond			11.60500	107.64559	11.60500	107.61205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.68000	11.68000	11.68000	104.14873				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.26513				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.25005				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.39773				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.25217				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.32648				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.25015				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.36500	11.36500	11.36500	99.65589				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	100.23631				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.32364				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.23631				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			12.18000	12.18000	12.18000	100.26020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA72 SPOT									0.00	0	0
Total For BAYA72									0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.22479			0.00	0	0
Total BAYA73 SPOT									0.00	0	0
Total For BAYA73									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.31615			0.00	820,000,000	410,000,000
Total BAYB07 SPOT									0.00	820,000,000	410,000,000
Total For BAYB07									0.00	820,000,000	410,000,000
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.33565			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB10 On 30/06/2020 Spot Bond					0.00000	100.32687			0.00	1,320,000,000	660,000,000
Total BAYB11 SPOT									0.00	1,320,000,000	660,000,000
Total For BAYB11									0.00	1,320,000,000	660,000,000
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.28432			0.00	0	0
Total BAYB12 SPOT									0.00	0	0
Total For BAYB12									0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.28878			0.00	0	0
Total BAYB13 SPOT									0.00	0	0
Total For BAYB13									0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.28878			0.00	1,840,000,000	920,000,000
Total BAYB14 SPOT									0.00	1,840,000,000	920,000,000
Total For BAYB14									0.00	1,840,000,000	920,000,000
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.28878			0.00	120,000,000	60,000,000
Total BAYB15 SPOT									0.00	120,000,000	60,000,000
Total For BAYB15									0.00	120,000,000	60,000,000
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD11 SPOT									0.00	0	0
Total For BAYD11									0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD21 SPOT									0.00	0	0
Total For BAYD21									0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD31 SPOT									0.00	0	0
Total For BAYD31									0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	100.84441				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	99.93322				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	101.29785				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	101.32870				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.74626				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	100.34292				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.93000	8.93000	8.93000	94.85632				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	8.03764	100.00000	8.01975				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.60374				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.35632			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			8.98500	105.30092	8.98500	105.27536		179,700,000,000.00	20,000,000	10,000,000	
Total BGL02 SPOT								179,700,000,000.00	20,000,000	10,000,000	
Total For BGL02								179,700,000,000.00	20,000,000	10,000,000	
BGL03 On 05/02/2020 Spot Bond					0.00000	103.42581			0.00	180,000,000	90,000,000
Total BGL03 SPOT								0.00	180,000,000	90,000,000	
Total For BGL03								0.00	180,000,000	90,000,000	
BGL04 On 05/02/2020 Spot Bond			8.72500	102.78328	8.72500	102.75904			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			10.18000	102.63031	10.18000	102.60261			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	103.21586			0.00	20,000,000	10,000,000
Total BGL06 SPOT								0.00	20,000,000	10,000,000	
Total For BGL06								0.00	20,000,000	10,000,000	
BGL07 On 03/09/2022 Spot Bond			10.53500	104.75806	10.53500	104.72884			0.00	0	0
Total BGL07 SPOT								0.00	0	0	
Total For BGL07								0.00	0	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.06424			0.00	0	0
Total BGL08 SPOT								0.00	0	0	
Total For BGL08								0.00	0	0	
BGL09 On 29/09/2020 Spot Bond			9.88000	102.39348	9.88000	102.36666		197,600,000,000.00	20,000,000	10,000,000	
Total BGL09 SPOT								197,600,000,000.00	20,000,000	10,000,000	
Total For BGL09								197,600,000,000.00	20,000,000	10,000,000	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.92960			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			10.66000	108.54791	10.66000	108.51677			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	106.30781			0.00	16,000,000	808,000,000

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 BGL12 SPOT										0.00	16,000,000	808,000,000
Total For BGL12										0.00	16,000,000	808,000,000
BGL13 On 20/08/2021 Spot Bond			9.31000	106.61604	9.31000	106.58924				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	106.27125				0.00	0	2,380,000,000
Total BGL14 SPOT										0.00	0	2,380,000,000
Total For BGL14										0.00	0	2,380,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	103.26136				0.00	140,000,000	140,000,000
Total BGL15 SPOT										0.00	140,000,000	140,000,000
Total For BGL15										0.00	140,000,000	140,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.30107				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	104.48001				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	102.50790				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.88511				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	105.63375				0.00	0	44,814,100
Total BGT01 SPOT										0.00	0	44,814,100
Total For BGT01										0.00	0	44,814,100
BID05 On 30/06/2019 Spot Bond					0.00000	100.32793				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			7.91500	102.62492	7.91500	102.60305				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	100.65244				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	100.19450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.36563				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	101.25071				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			8.70500	107.18780	8.70500	107.16257				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.85263				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	99.91904				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.20715				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.43419				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.05876				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.41727				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	101.68369				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.75834				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2019 Spot Bond					0.00000	99.99998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.22207				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	101.61894				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	100.40034				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20: On 27/03/2020 Spot Bond					0.00000	100.33060				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	100.32690				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond					0.00000	101.70196				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	101.48357				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.26276				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			9.83000	101.82779	9.83000	101.80134				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	103.01704				0.00	1,200,000,000	600,000,000
Total CBL20 SPOT										0.00	1,200,000,000	600,000,000
Total For CBL20										0.00	1,200,000,000	600,000,000
CBL22 On 06/05/2020 Spot Bond			8.98000	103.14767	8.98000	103.12264				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.71803				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.65467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.28000	108.12014	9.28000	108.09305			92,800,000,000.00	10,000,000	5,000,000
Total CBL26 SPOT									92,800,000,000.00	10,000,000	5,000,000
Total For CBL26									92,800,000,000.00	10,000,000	5,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	102.10001			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.12694			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			9.90000	112.69517	9.90000	112.66526			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			9.79500	111.01668	9.79500	110.98752			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.90500	106.30021	9.90500	106.27229			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			10.07500	10.07500	10.07500	102.52289			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.41340	10.00000	105.38580			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	101.28896			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.72654			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	100.61752			0.00	0	200,000,000
Total CGR25 SPOT									0.00	0	200,000,000
Total For CGR25									0.00	0	200,000,000
CGR27 On 25/11/2019 Spot Bond					0.00000	101.64996			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.88293			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	102.36848			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	100.54256			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	101.68484			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	100.45437			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	102.04833			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	101.82950			0.00	0	0
Total CGR43 SPOT									0.00	0	0
Total For CGR43									0.00	0	0
CGR44 On 05/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		040,000,000,000,000.00	10,400,000,000	20,800,000,000	
Total CGR44 SPOT								10,000,000,000,000.00	10,400,000,000	20,800,000,000	
Total For CGR44								10,000,000,000,000.00	10,400,000,000	20,800,000,000	
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	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		850,000,000,000,000.00	38,500,000,000	38,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CL567U SPOT									50,000,000,000,000.00	38,500,000,000	38,500,000,000
Total For CL567U									50,000,000,000,000.00	38,500,000,000	38,500,000,000
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	21,500,000,000	21,500,000,000
Total CL568U SPOT									50,000,000,000,000.00	21,500,000,000	21,500,000,000
Total For CL568U									50,000,000,000,000.00	21,500,000,000	21,500,000,000
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.70600			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	148.82655	3.14000	148.74874			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.07000	4.07000	4.07000	144.96282			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.46749				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.55500	100.88339	10.55500	100.85472				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.07500	97.40314	11.07500	97.37462				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.56361				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.43820				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.56244				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.59984				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.82638				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.73500	103.72809	9.73500	103.70129				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	101.83127				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.87500	104.76591	11.87500	104.73308				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.89860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	101.87647				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond					0.00000	108.94717				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			8.68000	102.65716	8.68000	102.63346				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 20/06/2019 Spot Bond					0.00000	100.03936				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	98.98056	10.98000	98.95181				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	100.61294	11.00000	100.58366				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.55678				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.66500	102.13027	11.66500	102.09882				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	100.60393				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.50325				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond					0.00000	101.98275				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38(On 20/09/2019 Spot Bond					0.00000	100.53303				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	101.41559				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	100.50606				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 20/03/2020 Spot Bond					0.00000	100.76789				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	100.89554				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.39132				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.38400				0.00	0	40,000,000
Total CLN399 SPOT										0.00	0	40,000,000
Total For CLN399										0.00	0	40,000,000
CLN400 On 20/06/2020 Spot Bond					0.00000	100.50595				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond					0.00000	99.61266				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.50863				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	104.06560				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.37940				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.96168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	100.40180				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	101.51710				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	100.57824				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	99.73261				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	100.43348				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	100.60500				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	54.25693				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	104.38837				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	102.45459				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	102.13900				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	100.71689				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	140.42600				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	141.35000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.55421				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	100.53012				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.70012				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	142.67000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	100.98075				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			8.58000	109.53253	8.58000	109.50711				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.37000	150.27754	4.37000	150.26877				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.34000	112.05871	6.34000	112.04622				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.58000	110.65040	6.58000	110.63735				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	100.62229				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	101.29602				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	101.86279				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	101.03747				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	104.62663				0.00	2,920,000,000	1,460,000,000
Total CLN461 SPOT										0.00	2,920,000,000	1,460,000,000
Total For CLN461										0.00	2,920,000,000	1,460,000,000
CLN46 On 16/02/2022 Spot Bond			9.85000	104.51371	9.85000	104.48595				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.48500	102.15327	9.48500	102.12756				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	100.63466				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	100.30967				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	100.29485				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.47097				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	101.19450				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	101.37977				0.00	15,660,000,000	7,830,000,000
Total CLN472 SPOT										0.00	15,660,000,000	7,830,000,000
Total For CLN472										0.00	15,660,000,000	7,830,000,000
CLN472 On 23/06/2021 Spot Bond					0.00000	101.13020				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.55952				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	23.30025	100.00000	23.24812				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.12576				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.36875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	103.19282				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.86480				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.78000	105.44003	8.78000	105.41515				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.07296				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.16500	105.31766	12.16500	105.44698				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.96500	102.31461	8.96500	102.28982				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.61602				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.47024				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	102.03548				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	100.21387				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	100.55923				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			11.28000	111.48163	11.28000	105.59677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	100.97792				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			9.56500	103.08539	9.56500	103.05923				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	102.50403				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	103.48907				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	101.22492				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	99.97681				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	99.95075				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	99.94874				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	100.57683				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	99.94874				0.00	0	110,000,000
Total CLN504 SPOT										0.00	0	110,000,000
Total For CLN504										0.00	0	110,000,000
CLN504 On 24/10/2020 Spot Bond					0.00000	101.82751				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	101.64501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	100.56505				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	101.20299				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	99.95147				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.23428				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	101.05494				0.00	0	10,000,000
Total CLN512 SPOT										0.00	0	10,000,000
Total For CLN512										0.00	0	10,000,000
CLN516 On 15/09/2022 Spot Bond			9.96000	100.46258	9.96000	100.66250				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.28865	10.01000	104.41495				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.14976				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	101.76337	9.60000	103.33452				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.70641				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.52828				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.02149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	101.38717				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	100.78522	9.20000	100.76058				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	101.83777				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	101.80867				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	104.88008				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	102.31486				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	103.47174				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.67860				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.70641				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	101.22481				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.53296				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	99.77865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.15500	10.15500	10.15500	103.17324				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	97.64353				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	101.85405				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	101.33019				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	100.66392				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	99.78513				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	106.85900				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	101.02095				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN542 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond					0.00000	101.67409				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	99.78835				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.62500	103.35654	9.62500	103.32971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			9.67500	102.08067	9.67500	102.05446				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.76500	105.92083	9.76500	105.88887				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.37000	4.37000	4.37000	101.10761				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond					0.00000	241.25323				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			4.37000	4.37000	4.37000	101.10678				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	104.59800				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond					0.00000	112.02100				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	100.59699				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	101.38876				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	101.92357				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	101.10387				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	99.76903				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	106.28200				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	101.36618				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	101.96184	10.16000	104.13495				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			9.62500	102.94334	9.62500	105.58012				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.07536				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	101.01131				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	99.76367				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.67130				0.00	260,000,000	130,000,000
Total CLN567 SPOT										0.00	260,000,000	130,000,000
Total For CLN567										0.00	260,000,000	130,000,000
CLN567 On 11/02/2024 Spot Bond					0.00000	100.65544				0.00	120,000,000	160,000,000
Total CLN568 SPOT										0.00	120,000,000	160,000,000
Total For CLN568										0.00	120,000,000	160,000,000
CLN568 On 13/05/2021 Spot Bond					0.00000	100.69067				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN569 SPOT									0.00	0	0
Total For CLN569									0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	100.69752			0.00	0	0
Total CLN570 SPOT									0.00	0	0
Total For CLN570									0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.85500	103.65606	9.85500	102.57622			0.00	0	0
Total CLN571 SPOT									0.00	0	0
Total For CLN571									0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	100.47957			0.00	0	0
Total CLN572 SPOT									0.00	0	0
Total For CLN572									0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	100.48716			0.00	0	0
Total CLN573 SPOT									0.00	0	0
Total For CLN573									0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	100.33858			0.00	0	0
Total CLN574 SPOT									0.00	0	0
Total For CLN574									0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	100.33458			0.00	0	0
Total CLN575 SPOT									0.00	0	0
Total For CLN575									0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	100.00000			0.00	2,932,260,000	2,932,260,000
Total CLN576 SPOT									0.00	2,932,260,000	2,932,260,000
Total For CLN576									0.00	2,932,260,000	2,932,260,000
CLN577 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total CLN577 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For CLN577								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.93000	94.87909	8.93000	94.85632			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			8.54500	8.54500	8.54500	210.55207			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			8.54500	8.54500	8.54500	211.12358			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.49282			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	100.49274			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	100.51131			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	101.28592			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			8.53000	116.82861	8.53000	116.80180			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.76000	104.06911	8.76000	104.04486			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			10.18500	109.76732	10.18500	109.73736			0.00	0	5,000,000
Total COJ08 SPOT									0.00	0	5,000,000
Total For COJ08									0.00	0	5,000,000
COJG0 On 09/06/2024 Spot Bond			9.31500	106.86995	9.31500	106.84322			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			9.81000	97.90833	9.81000	97.88271			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			11.32000	93.97637	11.32000	93.94810			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.27500	93.04733	11.27500	93.01931			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.78000	11.78000	11.78000	99.76284				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.53067				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.64303				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	100.70057				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	100.36110				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	100.46299				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	100.31138				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	100.30612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.32535			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.70059			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	101.66757			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	88.27276			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	100.93177			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	101.13702			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.43697			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			9.59500	9.59500	9.59500	107.68375			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	101.16118			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			8.17500	104.46484	8.17500	104.44185			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			8.27500	102.51979	8.27500	102.49683		15,722,500,000,000.00	1,900,000,000	715,900,000	
Total DV22 SPOT								15,722,500,000,000.00	1,900,000,000	715,900,000	
Total For DV22								15,722,500,000,000.00	1,900,000,000	715,900,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	57.09873	100.00000	56.97096		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.66500	105.46590	8.66500	105.44120			13,312,473,616,500.00	1,536,350,100	3,138,733,000
Total DV23 SPOT									13,312,473,616,500.00	1,536,350,100	3,138,733,000
Total For DV23									13,312,473,616,500.00	1,536,350,100	3,138,733,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.84463	100.00000	14.81143			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.84463	100.00000	14.81143			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			8.86500	104.54467	8.86500	104.51962			0.00	0	1,500,000,000
Total DV24 SPOT									0.00	0	1,500,000,000
Total For DV24									0.00	0	1,500,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	101.34206	9.69000	101.31557			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.34206	9.69000	101.31557			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			11.00500	96.03208	11.00500	96.00366			0.00	0	150,000,000
Total DV29 SPOT									0.00	0	150,000,000
Total For DV29									0.00	0	150,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	101.39784	10.10000	101.37025			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.39784	10.10000	101.37025			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	101.09685			0.00	4,574,000,000	2,287,000,000
Total DVF19 SPOT									0.00	4,574,000,000	2,287,000,000
Total For DVF19									0.00	4,574,000,000	2,287,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	101.26072			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	100.55589			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	101.14652			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	101.84230			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.98558				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.88532				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	101.65929				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22k On 24/10/2022 Spot Bond					0.00000	101.78468				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	101.86817				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.16367				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	100.16629				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	100.16976				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30l On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.07500	109.13291	8.07500	104.12394				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	45.56817	100.00000	45.46620				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			8.33500	101.84551	8.33500	101.82291				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.49000	103.90833	8.49000	103.88485			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			9.27500	103.33770	9.27500	103.31224			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			4.43000	102.02813	4.43000	102.02221			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			4.14000	94.31155	4.14000	94.30663			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	123.36009	2.25000	123.36000			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			4.04000	128.76142	4.05500	128.60411		15,756,000,000,000.00	3,900,000,000	3,900,000,000	
Total EL28 SPOT								15,756,000,000,000.00	3,900,000,000	3,900,000,000	
Total For EL28								15,756,000,000,000.00	3,900,000,000	3,900,000,000	
EL29 On 19/11/2029 Spot Bond			4.03000	114.86841	4.03000	114.86275		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			4.03000	112.49166	4.03000	112.48612		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			4.09000	103.95250	4.09000	103.94728		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			4.11000	95.82305	4.11000	95.81812		0.00	0	0	
Total EL36 SPOT								0.00	0	0	
Total For EL36								0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.36009	2.25000	123.36000		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			8.21000	104.91992	8.21000	104.89660		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.18000	105.28609	8.18000	105.26315				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			10.29500	103.39538	10.29500	103.36671				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			10.80500	10.80500	10.80500	98.14872				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			10.85500	10.85500	10.85500	99.04072				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			10.42500	10.42500	10.42500	102.52763				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			10.27500	10.27500	10.27500	103.27466				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			11.06500	11.06500	11.06500	88.28423				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	102.15241				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	102.00726				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	100.77899				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.20537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.87533				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	100.98290				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	101.77006				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	101.53657				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	102.27751				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	100.98932				0.00	0	10,000,000
Total EPF014 SPOT										0.00	0	10,000,000
Total For EPF014										0.00	0	10,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	100.90869				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.78398				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.79734				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	100.66635				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF020U SPOT										0.00	0	0
Total For EPF020U										0.00	0	0
EPF040 On 20/09/2023 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 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 06/09/2019 Spot Bond					0.00000	100.78030			0.00	0	0
Total EPFC39 SPOT									0.00	0	0
Total For EPFC39									0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	101.41849			0.00	0	0
Total EPFC41 SPOT									0.00	0	0
Total For EPFC41									0.00	0	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.82622			0.00	0	0
Total EPFC42 SPOT									0.00	0	0
Total For EPFC42									0.00	0	0
EPFC4: On 03/10/2019 Spot Bond					0.00000	100.12765			0.00	0	0
Total EPFC43 SPOT									0.00	0	0
Total For EPFC43									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		1,035,840,000,000.00	10,358,400	5,179,200	
Total EQS05 SPOT								1,035,840,000,000.00	10,358,400	5,179,200	
Total For EQS05								1,035,840,000,000.00	10,358,400	5,179,200	
EQS06 On 09/04/2020 Spot Bond					0.00000	99.69311		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	101.98269		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
EQT01I On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,000,000,000
Total EQT01U SPOT									0.00	0	1,000,000,000
Total For EQT01U									0.00	0	1,000,000,000
ERS3B On 17/08/2019 Spot Bond					0.00000	101.24176			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	101.28277			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	101.30955			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	101.41845			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600			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	101.92743			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	101.26457			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	101.38714			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.19435			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	101.23505			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			8.82500	105.76447	8.82500	105.73925		12,835,380,050,000.00		1,454,434,000	15,549,367,000

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 ES23 SPOT									12,835,380,050,000.00	1,454,434,000	15,549,367,000
Total For ES23									12,835,380,050,000.00	1,454,434,000	15,549,367,000
ES23/R On 25/01/2023 Spot Bond			10.00000	102.04226	10.00000	102.01477			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			9.77500	90.59244	9.77500	90.56882			1,255,336,780,000.00	128,423,200	13,757,829,300
Total ES26 SPOT									1,255,336,780,000.00	128,423,200	13,757,829,300
Total For ES26									1,255,336,780,000.00	128,423,200	13,757,829,300
ES26/R On 02/04/2026 Spot Bond			7.85000	100.16844	7.85000	100.14738			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			10.71000	77.19758	10.75500	76.90639			1,345,672,944,000.00	125,646,400	3,467,869,200
Total ES33 SPOT									1,345,672,944,000.00	125,646,400	3,467,869,200
Total For ES33									1,345,672,944,000.00	125,646,400	3,467,869,200
ES33/R On 15/09/2033 Spot Bond			7.50000	100.52156	7.50000	100.50144			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			11.02000	82.95457	11.02000	82.93013			335,384,884,000.00	30,434,200	2,720,667,100
Total ES42 SPOT									335,384,884,000.00	30,434,200	2,720,667,100
Total For ES42									335,384,884,000.00	30,434,200	2,720,667,100
ES42/R On 25/04/2042 Spot Bond			8.50000	103.89300	8.50000	103.86924			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.96830			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	101.25805			0.00	280,000,000	140,000,000
Total EXX02 SPOT									0.00	280,000,000	140,000,000
Total For EXX02									0.00	280,000,000	140,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.49548			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.51138				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.53758	100.00000	12.50619				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	20.44478	100.00000	20.39358				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.03902				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB08 SPOT										0.00	0	100,000,000
Total For FIFB08										0.00	0	100,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.31982				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	100.84074				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.68645				0.00	260,000,000	130,000,000
Total FIFB11 SPOT										0.00	260,000,000	130,000,000
Total For FIFB11										0.00	260,000,000	130,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.35726				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	101.47214				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	101.17265				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT006 On 03/05/2019 Spot Bond					0.00000	101.89877				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FNT008 On 14/06/2019 Spot Bond					0.00000	101.35370				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										0.00	0	0
FNT009 On 07/05/2019 Spot Bond					0.00000	100.99548				0.00	0	0
Total FNT009 SPOT										0.00	0	0
Total For FNT009										0.00	0	0
FNT011 On 06/06/2019 Spot Bond					0.00000	100.70192				0.00	0	0
Total FNT011 SPOT										0.00	0	0
Total For FNT011										0.00	0	0
FNT012 On 03/07/2019 Spot Bond					0.00000	100.11438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FNT012 SPOT									0.00	0	0
Total For FNT012									0.00	0	0
FNTA1(On 03/06/2019 Spot Bond					0.00000	100.32027			0.00	0	0
Total FNTA10 SPOT									0.00	0	0
Total For FNTA10									0.00	0	0
FNTB1(On 16/09/2019 Spot Bond					0.00000	100.14055			0.00	0	0
Total FNTB10 SPOT									0.00	0	0
Total For FNTB10									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	101.08268			0.00	1,620,000,000	810,000,000
Total FRB12 SPOT									0.00	1,620,000,000	810,000,000
Total For FRB12									0.00	1,620,000,000	810,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	102.28652			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			9.88000	9.88000	9.88000	103.71853			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	102.87824			0.00	280,000,000	140,000,000
Total FRB15 SPOT									0.00	280,000,000	140,000,000
Total For FRB15									0.00	280,000,000	140,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.25342			0.00	80,000,000	40,000,000
Total FRB16 SPOT									0.00	80,000,000	40,000,000
Total For FRB16									0.00	80,000,000	40,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	104.33497			0.00	7,220,000,000	3,610,000,000
Total FRB17 SPOT									0.00	7,220,000,000	3,610,000,000
Total For FRB17									0.00	7,220,000,000	3,610,000,000
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	104.06500			0.00	7,240,000,000	3,620,000,000

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 FRB18 SPOT									0.00	7,240,000,000	3,620,000,000
Total For FRB18									0.00	7,240,000,000	3,620,000,000
FRB19 On 14/04/2021 Spot Bond			10.58000	102.99158	10.58000	102.96242			0.00	0	10,000,000
Total FRB19 SPOT									0.00	0	10,000,000
Total For FRB19									0.00	0	10,000,000
FRB20 On 15/04/2021 Spot Bond					0.00000	106.40858			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.70792			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	106.35966			0.00	4,620,000,000	2,870,000,000
Total FRB22 SPOT									0.00	4,620,000,000	2,870,000,000
Total For FRB22									0.00	4,620,000,000	2,870,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	103.49067			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	102.61724			0.00	0	500,000,000
Total FRB24 SPOT									0.00	0	500,000,000
Total For FRB24									0.00	0	500,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	100.66352			0.00	0	400,000,000
Total FRB25 SPOT									0.00	0	400,000,000
Total For FRB25									0.00	0	400,000,000
FRBI22 On 31/01/2022 Spot Bond			3.53000	153.66666	3.53000	153.66118		353,000,000,000.00		100,000,000	50,000,000
Total FRBI22 SPOT								353,000,000,000.00		100,000,000	50,000,000
Total For FRBI22								353,000,000,000.00		100,000,000	50,000,000
FRBI23 On 07/12/2023 Spot Bond			3.76000	3.76000	3.76000	290.09643		1,203,200,000,000.00		320,000,000	1,960,000,000
Total FRBI23 SPOT								1,203,200,000,000.00		320,000,000	1,960,000,000
Total For FRBI23								1,203,200,000,000.00		320,000,000	1,960,000,000
FRBI25 On 31/01/2025 Spot Bond			3.81500	3.81500	3.81500	128.17074		0.00		0	5,000,000
Total FRBI25 SPOT								0.00		0	5,000,000
Total For FRBI25								0.00		0	5,000,000
FRBI28 On 31/03/2028 Spot Bond			3.95500	173.99768	3.95500	173.98967		632,800,000,000.00		160,000,000	80,000,000
Total FRBI28 SPOT								632,800,000,000.00		160,000,000	80,000,000
Total For FRBI28								632,800,000,000.00		160,000,000	80,000,000
FRBI29 On 31/03/2029 Spot Bond			4.04700	4.04700	4.04700	92.78618		20,235,000,000,000.00		5,000,000,000	10,000,000,000

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 FRBI29 SPOT									20,235,000,000,000.00	5,000,000,000	10,000,000,000
Total For FRBI29									20,235,000,000,000.00	5,000,000,000	10,000,000,000
FRBI33 On 07/12/2033 Spot Bond			4.45000	4.45000	4.45000	203.46711			178,000,000,000.00	40,000,000	20,000,000
Total FRBI33 SPOT									178,000,000,000.00	40,000,000	20,000,000
Total For FRBI33									178,000,000,000.00	40,000,000	20,000,000
FRBI46 On 31/03/2046 Spot Bond			4.78500	87.15567	4.78500	87.14972			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			4.80000	89.23846	4.80000	89.23228			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			8.31000	8.31000	8.31000	87.58220			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			9.25000	9.25000	9.25000	61.08565			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			9.29000	9.29000	9.29000	60.30769			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			4.74000	4.74000	4.74000	121.97646			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	101.40350			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	100.56594			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	92.85985			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600				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	100.55054				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	100.57270				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	102.12386				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	100.54111				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	101.52872				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	101.66887				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.61193				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22: On 31/01/2022 Spot Bond			4.18000	151.03616	4.18000	151.02811				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.21195				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.04000	147.63896	5.04000	147.62767				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.76840				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	101.92964				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	104.97984				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	102.21406				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	105.64234				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	105.91536				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.84977				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.71298				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	104.21787				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond					0.00000	102.81042			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	104.17538			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	103.34643			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	102.11760			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	102.09762			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	104.71481			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	103.33579			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	101.59562			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	100.65581			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	100.63014			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	104.11164			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond					0.00000	100.30444			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	102.07510			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	107.65017			0.00	0	0
Total FRC259 SPOT									0.00	0	0
Total For FRC259									0.00	0	0
FRC26: On 27/02/2023 Spot Bond			3.45500	106.49136	3.45500	106.48778			0.00	0	0
Total FRC260 SPOT									0.00	0	0
Total For FRC260									0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	99.97724			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	99.86121			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.25252			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	100.61044			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	100.98796			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	104.78439			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	101.75082			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC27: On 16/11/2019 Spot Bond					0.00000	101.13331			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27: On 30/01/2023 Spot Bond					0.00000	101.75762				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.80038				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	104.29183	9.80000	104.26427				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.68238				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.68389				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.86027				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	100.29152				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	101.15485				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	100.54095				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	101.24880				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	102.15875				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	103.07066				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC28 On 11/11/2024 Spot Bond					0.00000	101.72295			0.00	0	0
Total FRC284 SPOT									0.00	0	0
Total For FRC284									0.00	0	0
FRC285 On 20/12/2022 Spot Bond					0.00000	100.49964			0.00	0	0
Total FRC285 SPOT									0.00	0	0
Total For FRC285									0.00	0	0
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	100.43730			0.00	0	0
Total FRC286 SPOT									0.00	0	0
Total For FRC286									0.00	0	0
FRC287 On 01/02/2020 Spot Bond					0.00000	101.51373			0.00	0	0
Total FRC287 SPOT									0.00	0	0
Total For FRC287									0.00	0	0
FRC288 On 01/02/2020 Spot Bond					0.00000	101.51373			0.00	0	0
Total FRC288 SPOT									0.00	0	0
Total For FRC288									0.00	0	0
FRC289 On 20/12/2022 Spot Bond					0.00000	100.49642			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					0.00000	100.55709			0.00	0	0
Total FRC290 SPOT									0.00	0	0
Total For FRC290									0.00	0	0
FRC291 On 26/01/2021 Spot Bond					0.00000	100.90314			0.00	0	0
Total FRC291 SPOT									0.00	0	0
Total For FRC291									0.00	0	0
FRC292 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.48938			0.00	0	0
Total FRC292 SPOT									0.00	0	0
Total For FRC292									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.82000	4.82000	4.82000	148.48865			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			4.76000	4.76000	4.76000	148.72452			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			4.74000	4.74000	4.74000	148.80325			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD22U SPOT									0.00	0	0
Total For FRD22U									0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD23U SPOT									0.00	0	0
Total For FRD23U									0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD25U SPOT									0.00	0	0
Total For FRD25U									0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD26U SPOT									0.00	0	0
Total For FRD26U									0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD27U SPOT									0.00	0	0
Total For FRD27U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.81000	84.91892	4.81000	84.91314		192,400,000,000.00		40,000,000	20,000,000
Total FRI33 SPOT								192,400,000,000.00		40,000,000	20,000,000
Total For FRI33								192,400,000,000.00		40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI38 On 31/01/2038 Spot Bond			4.71500	98.46218	4.71500	98.45553			0.00	0	5,000,000
Total FRI38 SPOT									0.00	0	5,000,000
Total For FRI38									0.00	0	5,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.44961			0.00	0	2,500,000,000
Total FRJ20 SPOT									0.00	0	2,500,000,000
Total For FRJ20									0.00	0	2,500,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.04626			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	101.89679			0.00	0	2,775,000,000
Total FRJ22 SPOT									0.00	0	2,775,000,000
Total For FRJ22									0.00	0	2,775,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.07734			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	101.26670			0.00	0	225,000,000
Total FRJ24 SPOT									0.00	0	225,000,000
Total For FRJ24									0.00	0	225,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.34832			0.00	100,000,000	350,000,000
Total FRJ25 SPOT									0.00	100,000,000	350,000,000
Total For FRJ25									0.00	100,000,000	350,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.77174			0.00	0	0
Total FRJ26 SPOT									0.00	0	0
Total For FRJ26									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.93685			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.31648			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10(On 15/01/2024 Spot Bond			3.40000	3.40000	3.40000	101.02114			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			3.96000	3.96000	3.96000	109.71381			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	101.74788			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	101.74788			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			4.10000	107.51856	4.10000	107.51306			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10(On 07/12/2033 Spot Bond			4.12000	211.04934	4.12000	211.03857			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.89000	96.05659	4.89000	96.04963			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11(On 07/12/2033 Spot Bond			4.15000	4.15000	4.15000	210.33614			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11(On 29/04/2019 Spot Bond					0.00000	102.06944			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11(On 31/01/2025 Spot Bond			4.29000	124.95355	4.29000	124.94652			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.70500	113.86774	3.70500	113.86315			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.49000	101.66398	4.49000	101.65772			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS12(On 07/12/2033 Spot Bond			4.27000	207.56636	4.27000	207.55491				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.32000	206.42102	4.32000	206.40937				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12(On 31/01/2025 Spot Bond			3.82000	159.79294	3.82000	112.18023				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.35000	205.73755	4.35000	205.72576				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.46000	88.70526	5.46000	88.69747				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			5.06000	159.64845	5.06000	159.63639				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			4.99000	94.71421	4.99000	94.70709				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			4.58000	165.70870	4.58000	165.69831				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13(On 31/03/2028 Spot Bond			4.64000	164.93696	4.64000	164.92635				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13(On 07/12/2033 Spot Bond			4.86000	194.53374	4.86000	194.51994				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13(On 24/03/2020 Spot Bond					0.00000	96.15799				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13(On 31/01/2038 Spot Bond			4.92000	95.65144	4.92000	95.64443				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS135 On 31/01/2038 Spot Bond			5.17500	5.17500	5.17500	92.28355			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.70000	98.67179	4.70000	98.66514			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.45000	167.39500	4.45000	167.38510			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.63000	199.49082	4.63000	199.47791			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.58000	165.70870	4.58000	165.69831			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.58000	165.70870	4.58000	165.69831			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.87000	162.01647	4.87000	162.00504			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			4.59000	122.96542	4.59000	122.95749			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.88000	152.24341	3.88000	152.23654			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.93000	161.26435	4.93000	161.25272			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.97000	160.76517	4.97000	160.75341			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.56000	123.16261	4.56000	123.15478			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15: On 31/03/2028 Spot Bond			4.39000	168.17991	4.39000	168.17021			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			4.98000	4.98000	4.98000	160.62884			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	24.42709			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	29.01527			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	32.99834			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	36.23852			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	20.13715			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	23.90406			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	27.82047			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	30.92644			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	11.73228			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	14.21504			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS168 On 01/08/2022 Spot Bond					0.00000	14.05757				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	11.80718				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	102.00221				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	102.12699				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	23.75627				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	23.75625				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	33.08163				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS178 On 02/08/2019 Spot Bond					0.00000	108.22646				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS179 On 15/08/2019 Spot Bond					0.00000	100.99637				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS18(On 18/09/2023 Spot Bond					0.00000	100.55122				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18(On 19/09/2019 Spot Bond					0.00000	94.47016				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS18(On 27/09/2025 Spot Bond					0.00000	100.33887				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18(On 04/10/2021 Spot Bond					0.00000	91.54332				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18(On 16/11/2023 Spot Bond					0.00000	90.50165				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18(On 20/11/2019 Spot Bond					0.00000	103.43854				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS18(On 23/01/2024 Spot Bond					0.00000	105.74646				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18(On 23/01/2024 Spot Bond					0.00000	110.29993				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18(On 23/01/2024 Spot Bond					0.00000	110.56847				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS18(On 03/09/2019 Spot Bond					0.00000	102.91656				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS19(On 16/03/2020 Spot Bond					0.00000	101.70117				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS19(On 16/03/2020 Spot Bond					0.00000	101.62926				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS192 On 19/03/2020 Spot Bond					0.00000	99.56011				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS193 On 23/03/2020 Spot Bond					0.00000	99.86558				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.57000	3.57000	3.57000	292.33898				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			3.46000	3.46000	3.46000	293.64684				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.18000	4.18000	4.18000	285.21243				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			3.67000	153.09543	3.67000	153.08939				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.73114				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			3.37000	154.32264	3.37000	154.31780				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.57690				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			3.94000	103.40412	3.94000	103.39929				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			3.64000	79.14022	3.64000	110.36262				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			3.75000	3.75000	3.75000	128.61924				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	128.41202			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			4.37000	4.37000	4.37000	283.03562			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.80500	104.30009	7.80500	104.27803			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			7.99000	101.24950	7.99000	101.22783			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			8.47500	8.47500	8.47500	98.46753			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.89500	111.66718	8.89500	111.64049			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			9.52500	103.01300	9.52500	102.98652			0.00	0	20,000,000
Total FRX25 SPOT									0.00	0	20,000,000
Total For FRX25									0.00	0	20,000,000
FRX26 On 01/10/2026 Spot Bond			9.26500	101.47623	9.26500	101.45112		10,191,500,000,000.00	1,100,000,000	1,610,000,000	
Total FRX26 SPOT								10,191,500,000,000.00	1,100,000,000	1,610,000,000	
Total For FRX26								10,191,500,000,000.00	1,100,000,000	1,610,000,000	
FRX27 On 07/03/2027 Spot Bond			9.50000	104.70045	9.50000	104.67404			0.00	0	8,000,000,000
Total FRX27 SPOT									0.00	0	8,000,000,000
Total For FRX27									0.00	0	8,000,000,000
FRX28 On 26/07/2028 Spot Bond			9.63500	104.97479	9.63500	104.94750			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			9.88500	100.94633	9.88500	100.91943			0.00	0	20,000,000
Total FRX30 SPOT									0.00	0	20,000,000
Total For FRX30									0.00	0	20,000,000
FRX31 On 21/02/2031 Spot Bond			10.05500	97.44043	10.05500	97.41402		9,853,900,000,000.00	980,000,000	1,030,000,000	
Total FRX31 SPOT								9,853,900,000,000.00	980,000,000	1,030,000,000	
Total For FRX31								9,853,900,000,000.00	980,000,000	1,030,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX32 On 31/03/2032 Spot Bond			10.11500	103.17158	10.11500	103.14377			0.00	0	10,000,000
Total FRX32 SPOT									0.00	0	10,000,000
Total For FRX32									0.00	0	10,000,000
FRX45 On 14/04/2045 Spot Bond			11.09000	73.73327	11.09000	73.71141			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A5 On 20/02/2038 Spot Bond					0.00000	101.16345			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	101.21414			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	101.25571			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	101.44132			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	101.28668			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	101.55590			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.04128			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.39932			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.89561			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.13107			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1 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
FS6D1 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
FS6E1 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	103.85579			0.00	0	500,000,000
Total GBL03 SPOT									0.00	0	500,000,000
Total For GBL03									0.00	0	500,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	102.13954			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	101.02177			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.03341			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31B On 25/02/2020 Spot Bond					0.00000	101.10908			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	101.20212			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.26022			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT07 On 21/02/2024 Spot Bond					0.00000	103.34727				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.45230				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.38019				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	102.55595				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.16489				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	99.86617				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	101.54977				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	99.91414				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	101.30925				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.20500	103.23987	9.20500	103.21435				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.00956				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	101.38031				0.00	0	40,000,000
Total GRT19 SPOT										0.00	0	40,000,000
Total For GRT19										0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT20 On 03/04/2024 Spot Bond					0.00000	101.34890				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.07500	99.04915	10.07500	99.02255				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	99.84432				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.05575				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.68483				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.79936				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	100.73243				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	100.27723				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.66121				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.67680				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	100.69635				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	100.94586				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.08387			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	100.89820			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	101.67552			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.01187			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	99.95371			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	99.95319			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	100.42727			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	100.26946			0.00	60,000,000	70,000,000
Total HILB09 SPOT									0.00	60,000,000	70,000,000
Total For HILB09									0.00	60,000,000	70,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.75339			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB11 On 15/03/2024 Spot Bond					0.00000	100.61166				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.60830				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600				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	101.31585				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	99.84184				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	99.86592				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	100.19767				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			7.10000	105.09700	7.10000	105.07675				0.00	0	4,100,000,000
Total HWAY20 SPOT										0.00	0	4,100,000,000
Total For HWAY20										0.00	0	4,100,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	42.59037	100.00000	42.49507				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			3.92000	288.23723	3.92000	288.22405				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			4.10000	4.10000	4.10000	289.12010			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			3.94000	82.30424	3.94000	97.30198			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			10.57500	91.79245	10.57500	91.76633			0.00	0	1,990,000,000
Total HWAY34 SPOT									0.00	0	1,990,000,000
Total For HWAY34									0.00	0	1,990,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.79656	100.00000	10.77240			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			10.58000	91.50368	10.58000	91.47763			0.00	0	500,000,000
Total HWAY35 SPOT									0.00	0	500,000,000
Total For HWAY35									0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.79635	100.00000	10.77220			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	99.98135			0.00	6,000,000,000	3,000,000,000
Total HWF08 SPOT									0.00	6,000,000,000	3,000,000,000
Total For HWF08									0.00	6,000,000,000	3,000,000,000
HWF09 On 19/09/2019 Spot Bond					0.00000	100.64013			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600			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			3.14000	132.91909	3.14000	132.91575		137,138,915,960,000.00	43,674,814,000	153,837,300,000	
Total I2025 SPOT								137,138,915,960,000.00	43,674,814,000	153,837,300,000	
Total For I2025								137,138,915,960,000.00	43,674,814,000	153,837,300,000	
I2029 On 31/03/2029 Spot Bond			3.26000	99.51240	3.26000	99.50967		426,277,534,800,000.00	130,759,980,000	90,052,000,000	
Total I2029 SPOT								426,277,534,800,000.00	130,759,980,000	90,052,000,000	
Total For I2029								426,277,534,800,000.00	130,759,980,000	90,052,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			3.31000	101.26339	3.31000	101.26052			324,280,990,618,000.00	97,970,087,800	154,044,993,900
Total I2033 SPOT									24,280,990,618,000.00	97,970,087,800	154,044,993,900
Total For I2033									24,280,990,618,000.00	97,970,087,800	154,044,993,900
I2038 On 31/01/2038 Spot Bond			3.34000	120.13786	3.34000	120.13420			578,433,054,328,000.00	173,183,549,200	238,573,148,000
Total I2038 SPOT									78,433,054,328,000.00	173,183,549,200	238,573,148,000
Total For I2038									78,433,054,328,000.00	173,183,549,200	238,573,148,000
I2046 On 31/03/2046 Spot Bond			3.41000	111.64850	3.41000	111.64499			575,444,820,588,000.00	168,752,146,800	233,838,573,800
Total I2046 SPOT									5,444,820,588,000.00	168,752,146,800	233,838,573,800
Total For I2046									5,444,820,588,000.00	168,752,146,800	233,838,573,800
I2050 On 31/12/2050 Spot Bond			3.43000	116.50636	3.40000	117.21900			554,444,026,241,000.00	161,645,488,700	299,958,716,612
Total I2050 SPOT									4,444,026,241,000.00	161,645,488,700	299,958,716,612
Total For I2050									4,444,026,241,000.00	161,645,488,700	299,958,716,612
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.01676			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL101 On 24/05/2022 Spot Bond			8.68000	8.68000	8.68000	104.45234			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	101.44778			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	99.80882			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	101.43754			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.06820			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			4.03000	286.95922	4.03000	286.94525			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.73364			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	101.08489			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	101.08487			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	101.12933			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	101.11412			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	100.45766			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL117 On 13/07/2019 Spot Bond					0.00000	99.87318			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	101.71513			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	101.18093			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	99.93552			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.24837			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	101.27403			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.15636			0.00	0	0
Total IBL127 SPOT									0.00	0	0
Total For IBL127									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.47000	3.47000	3.47000	153.90701			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600			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			8.71000	8.71000	8.71000	100.60078			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			8.34500	102.58477	8.34500	102.56160			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			9.32500	105.01612	9.32500	104.98968		186,500,000,000.00		20,000,000	10,000,000
Total IBL60 SPOT								186,500,000,000.00		20,000,000	10,000,000
Total For IBL60								186,500,000,000.00		20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL64 On 29/07/2019 Spot Bond					0.00000	101.83524				0.00	0	520,000,000
Total IBL64 SPOT										0.00	0	520,000,000
Total For IBL64										0.00	0	520,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	101.64009				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			3.52000	153.70755	3.52000	153.70211				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	101.82951				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.49831				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.41500	105.61563	9.41500	105.58879				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
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	101.29840				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.03620				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.13000	103.94886	8.13000	103.92592				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			8.38000	107.68405	8.38000	107.65964				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL88/F On 20/05/2021 Spot Bond			100.00000	30.34952	100.00000	30.28161				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	101.08418				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	99.93180				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	100.87997				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	101.99825				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.68019				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	100.14142				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	101.99386				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			9.17000	104.13619	9.17000	104.11054				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.20712	100.00000	10.18428				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCC02 On 26/04/2019 Spot Bond					0.00000	101.60215				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			8.23000	104.04529	8.23000	104.02223				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	101.33282				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.44500	104.04385	9.44500	104.01734				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	101.31986				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			11.50500	103.16502	11.50500	103.10170				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	101.20939				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.85980				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			9.87500	108.59851	9.87500	108.56976				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	102.03542				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	102.06907				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	101.30555				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.74136				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	101.44574				0.00	0	38,500,000,000
Total IDCG16 SPOT										0.00	0	38,500,000,000
Total For IDCG16										0.00	0	38,500,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.46295				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.65357				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.68002				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.91299				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.60593				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.29438	100.00000	5.28267				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.77500	102.63623	8.77500	102.61202				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			7.03000	103.10695	7.03000	103.08738				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN386U SPOT										0.00	0	0
Total For IN386U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN398U SPOT										0.00	0	0
Total For IN398U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	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	105.41300	10.00000	105.38600				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/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
ING335 On 15/08/2019 Spot Bond					0.00000	106.58598			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.97352			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	101.60179			0.00	1,800,000,000	900,000,000
Total ING371 SPOT									0.00	1,800,000,000	900,000,000
Total For ING371									0.00	1,800,000,000	900,000,000
ING375 On 24/02/2023 Spot Bond					0.00000	101.71379			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.90668			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	83.89835			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	101.52859			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	102.15016			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.95693			0.00	20,000,000	10,000,000
Total INLV02 SPOT									0.00	20,000,000	10,000,000
Total For INLV02									0.00	20,000,000	10,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	102.46053			0.00	0	170,000,000
Total INLV03 SPOT									0.00	0	170,000,000
Total For INLV03									0.00	0	170,000,000
INLV04 On 11/02/2021 Spot Bond			10.68000	105.41925	10.68000	105.38895		213,600,000,000.00		20,000,000	10,000,000
Total INLV04 SPOT								213,600,000,000.00		20,000,000	10,000,000
Total For INLV04								213,600,000,000.00		20,000,000	10,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	102.79787			0.00	0	51,519,800
Total INLV05 SPOT									0.00	0	51,519,800
Total For INLV05									0.00	0	51,519,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPC22U SPOT									0.00	0	0
Total For IPC22U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600			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	100.27044			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.87962			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.77340			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	100.54842			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	100.43176			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	100.43659			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	100.44142			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.52365			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	101.31463			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.64176			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.53524			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	102.03479			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	101.39068			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.40596			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.36005			0.00	320,000,000	460,000,000
Total IPF30 SPOT									0.00	320,000,000	460,000,000
Total For IPF30									0.00	320,000,000	460,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	100.36925			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPFC21 On 25/04/2019 Spot Bond					0.00000	101.54184			0.00	0	0
Total IPFC21 SPOT									0.00	0	0
Total For IPFC21									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/R On 31/01/2022 Spot Bond			2.75000	100.52195	2.75000	100.51437			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019 On 31/03/2028 Spot Bond			6.54000	142.50336	6.54000	142.48701			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	100.97260			0.00	380,000,000	190,000,000
Total IV025 SPOT									0.00	380,000,000	190,000,000
Total For IV025									0.00	380,000,000	190,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	100.06511			0.00	240,000,000	120,000,000
Total IV026 SPOT									0.00	240,000,000	120,000,000
Total For IV026									0.00	240,000,000	120,000,000
IV030 On 31/01/2025 Spot Bond			5.14000	5.14000	5.14000	119.40342			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			5.14000	5.14000	5.14000	119.40342			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.80607			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.19728			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			10.58000	105.04945	10.58000	105.01954			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	106.69723			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	102.41159			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	100.46760			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			5.62000	5.62000	5.62000	145.38657			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV040 On 29/09/2021 Spot Bond					0.00000	105.27869				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			10.93000	102.57802	10.93000	102.54837				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	107.22583				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			10.82000	10.82000	10.82000	108.51113				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	102.11155				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			4.57000	149.48397	4.57000	149.47445			2,742,000,000,000.00	600,000,000	300,000,000	
Total IV045 SPOT									2,742,000,000,000.00	600,000,000	300,000,000	
Total For IV045									2,742,000,000,000.00	600,000,000	300,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	102.62531				0.00	0	280,000,000
Total IV046 SPOT										0.00	0	280,000,000
Total For IV046										0.00	0	280,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	100.44580				0.00	0	2,350,000,000
Total IV050 SPOT										0.00	0	2,350,000,000
Total For IV050										0.00	0	2,350,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.24000	157.44154	5.24000	157.42891			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
IVA885 On 11/04/2019 Spot Bond			7.45000	7.45000	7.45000	99.85733			0.00	0	0
Total IVA885 SPOT									0.00	0	0
Total For IVA885									0.00	0	0
IVA887 On 25/04/2019 Spot Bond			7.45000	7.45000	7.45000	99.57320			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			7.45000	7.45000	7.45000	99.43174			0.00	0	0
Total IVA888 SPOT									0.00	0	0
Total For IVA888									0.00	0	0
IVA889 On 09/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.28123			0.00	0	0
Total IVA889 SPOT									0.00	0	0
Total For IVA889									0.00	0	0
IVA890 On 16/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.13872			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			7.55000	7.55000	7.55000	98.87513			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			7.55000	7.55000	7.55000	98.71361			0.00	0	0
Total IVA893 SPOT									0.00	0	0
Total For IVA893									0.00	0	0
IVA894 On 13/06/2019 Spot Bond			7.65000	7.65000	7.65000	98.55409			0.00	0	0
Total IVA894 SPOT									0.00	0	0
Total For IVA894									0.00	0	0
IVA895 On 20/06/2019 Spot Bond			7.65000	7.65000	7.65000	98.41180			0.00	0	0
Total IVA895 SPOT									0.00	0	0
Total For IVA895									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA898 On 11/07/2019 Spot Bond			7.65000	7.65000	7.65000	97.98737				0.00	0	0
Total IVA898 SPOT										0.00	0	0
Total For IVA898										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.19021				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	100.19450				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	99.65162				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.60000	102.30680	8.60000	102.28324				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	82.67408	100.00000	82.49552				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			8.45000	103.77838	8.45000	103.75465				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	101.17408				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	100.85494				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.59500				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC075 On 21/04/2019 Spot Bond					0.00000	102.00644				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.17544				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	101.10989				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			9.30000	107.14271	9.30000	107.11596				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	100.28140				0.00	120,000,000	130,000,000
Total IVC097 SPOT										0.00	120,000,000	130,000,000
Total For IVC097										0.00	120,000,000	130,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	101.87128				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	100.28581				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.81272				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.68121				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	100.28287				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	101.86920				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	102.25472				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC110 On 19/05/2021 Spot Bond			8.95000	105.35823	8.95000	105.33274				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	101.17040				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.67316				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	101.32332				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	101.73906				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	101.85765				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	101.56604				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	100.94353				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	102.71493				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.72151				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	102.03640				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	101.71567				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC137 On 29/08/2021 Spot Bond					0.00000	101.04826				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	100.50405				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	99.79682				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.88498				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	100.80497				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	100.85289				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.42917				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	100.69923				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	100.69560				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	99.86476				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.44106				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.25927				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	100.89199				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.15729				0.00	0	2,500,000,000
Total IVC158 SPOT										0.00	0	2,500,000,000
Total For IVC158										0.00	0	2,500,000,000
IVC159 On 06/06/2023 Spot Bond					0.00000	100.32639				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000,000
Total IVC160 SPOT										0.00	0	25,000,000,000
Total For IVC160										0.00	0	25,000,000,000
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.94532			0.00	0	0
Total JAS02 SPOT									0.00	0	0
Total For JAS02									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.57048			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	100.68415			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	100.86207			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	100.27993			0.00	20,000,000	10,000,000
Total KAP006 SPOT									0.00	20,000,000	10,000,000
Total For KAP006									0.00	20,000,000	10,000,000
KAP007 On 26/10/2021 Spot Bond			8.50000	108.53565	8.50000	108.51083			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP008 On 28/11/2019 Spot Bond					0.00000	101.28780			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	101.08083			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.01696			0.00	20,000,000	10,000,000
Total KAP010 SPOT									0.00	20,000,000	10,000,000
Total For KAP010									0.00	20,000,000	10,000,000
KAP012 On 01/12/2022 Spot Bond					0.00000	100.98369			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	102.18957			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	102.94688			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	99.92752			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			9.86500	119.95443	9.86500	119.92254			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	101.74718			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.09500	103.82932	9.09500	103.80381			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.51232	9.62000	103.48546				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	101.15913	9.71000	101.13264				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	103.73522				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.00992				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	101.10646				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	104.24465				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.06500	106.48282	9.06500	106.45689				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	101.30607				0.00	0	1,000,000,000
Total LBK22 SPOT										0.00	0	1,000,000,000
Total For LBK22										0.00	0	1,000,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	102.89606				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			9.46500	103.47505	9.46500	103.44876				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	100.87545				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	101.28976				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK28 On 15/05/2028 Spot Bond			10.53500	104.41262	10.53500	104.38300			0.00	0	1,010,000,000
Total LBK28 SPOT									0.00	0	1,010,000,000
Total For LBK28									0.00	0	1,010,000,000
LBK29 On 07/06/2023 Spot Bond			9.36500	104.46855	9.36500	104.44228			0.00	0	10,000,000
Total LBK29 SPOT									0.00	0	10,000,000
Total For LBK29									0.00	0	10,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	100.46847			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	101.15575			0.00	0	500,000,000
Total LBK31 SPOT									0.00	0	500,000,000
Total For LBK31									0.00	0	500,000,000
LBK32 On 08/11/2023 Spot Bond					0.00000	101.50214			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.48936			0.00	300,000,000	21,800,000,000
Total LBK33 SPOT									0.00	300,000,000	21,800,000,000
Total For LBK33									0.00	300,000,000	21,800,000,000
LBK35 On 26/03/2024 Spot Bond					0.00000	100.34507			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.07500	102.73965	8.07500	102.71718			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.68542			0.00	180,000,000	90,000,000
Total LGL05 SPOT									0.00	180,000,000	90,000,000
Total For LGL05									0.00	180,000,000	90,000,000
LGL06 On 04/10/2022 Spot Bond			9.46500	102.30224	9.46500	102.27640			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.20887			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	103.20637			0.00	0	1,050,000,000
Total LGL08 SPOT									0.00	0	1,050,000,000
Total For LGL08									0.00	0	1,050,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL09 On 28/08/2024 Spot Bond					0.00000	104.11091			0.00	60,000,000	100,000,000
Total LGL09 SPOT									0.00	60,000,000	100,000,000
Total For LGL09									0.00	60,000,000	100,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.02296			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			12.92500	106.53516	12.92500	106.49830			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.98318			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	101.75926			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.96766			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	102.46242			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	102.10503			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	101.16434			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.61394				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	101.31238				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	101.41152				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.67513				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	101.50106				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 13/05/2019 Spot Bond					0.00000	99.30681				0.00	0	0
Total MAQ133 SPOT										0.00	0	0
Total For MAQ133										0.00	0	0
MAQ13 On 10/06/2019 Spot Bond					0.00000	98.74123				0.00	0	0
Total MAQ135 SPOT										0.00	0	0
Total For MAQ135										0.00	0	0
MAQ13 On 17/04/2019 Spot Bond					0.00000	99.83866				0.00	0	0
Total MAQ136 SPOT										0.00	0	0
Total For MAQ136										0.00	0	0
MAQ13 On 26/04/2019 Spot Bond					0.00000	99.65750				0.00	0	0
Total MAQ137 SPOT										0.00	0	0
Total For MAQ137										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	100.89843				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.31376				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05: On 28/09/2019 Spot Bond					0.00000	100.46572				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	100.70475				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	101.16299				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	101.06957				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06: On 17/08/2021 Spot Bond					0.00000	101.13461				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	100.91504				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	99.95695				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	100.97002				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	101.49499				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	100.98781				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP04 On 23/02/2023 Spot Bond					0.00000	101.00530				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	99.87193				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.61886				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.63048				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	100.29213				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	100.29562				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	100.95274				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	100.96419				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	100.29216				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	100.29564				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.23000	99.86490	8.23000	99.84242				0.00	0	10,000,000
Total MBSA01 SPOT										0.00	0	10,000,000
Total For MBSA01										0.00	0	10,000,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	99.86867	8.00000	99.84681				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.14000	99.88861	8.14000	99.86637				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	99.87809	8.91000	99.85375				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	102.26715				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			8.70500	105.71939	8.70500	105.69451				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.72500	8.72500	8.72500	101.21191				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	107.08822				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	100.65671				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.27500	10.27500	10.27500	100.81039				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	101.37048				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	100.86222				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.53000	8.53000	8.53000	103.30656				0.00	0	425,000,000
Total MMIG02 SPOT										0.00	0	425,000,000
Total For MMIG02										0.00	0	425,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.06919				0.00	120,000,000	60,000,000
Total MMIG03 SPOT										0.00	120,000,000	60,000,000
Total For MMIG03										0.00	120,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2025 Spot Bond			11.32500	11.32500	11.32500	101.60392			679,500,000,000.00	60,000,000	30,000,000
Total MMIG04 SPOT									679,500,000,000.00	60,000,000	30,000,000
Total For MMIG04									679,500,000,000.00	60,000,000	30,000,000
MMIG0 On 12/08/2022 Spot Bond			9.66500	9.66500	9.66500	105.00045			1,159,800,000,000.00	120,000,000	1,110,000,000
Total MMIG05 SPOT									1,159,800,000,000.00	120,000,000	1,110,000,000
Total For MMIG05									1,159,800,000,000.00	120,000,000	1,110,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.86670			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.53934			0.00	100,000,000	120,000,000
Total MMIG07 SPOT									0.00	100,000,000	120,000,000
Total For MMIG07									0.00	100,000,000	120,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	107.13425			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	100.63303			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	100.91248			0.00	0	5,000,000
Total MTN07 SPOT									0.00	0	5,000,000
Total For MTN07									0.00	0	5,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	100.44570			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			2,000,000,000,000.00	20,000,000	10,000,000
Total MTN08U SPOT									2,000,000,000,000.00	20,000,000	10,000,000
Total For MTN08U									2,000,000,000,000.00	20,000,000	10,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.15193			0.00	0	5,000,000
Total MTN09 SPOT									0.00	0	5,000,000
Total For MTN09									0.00	0	5,000,000
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	101.23877			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN11 On 04/06/2021 Spot Bond					0.00000	101.03492				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	100.53967				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	100.91064				0.00	180,000,000	90,000,000
Total MTN13 SPOT										0.00	180,000,000	90,000,000
Total For MTN13										0.00	180,000,000	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	101.31510				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.16153				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	101.14914				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.77799				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	100.73365				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N6D26 On 21/12/2020 Spot Bond					0.00000	100.70120				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	100.50861				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	100.59952				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	100.71666				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			8.91500	101.24132	8.91500	101.21693				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.92000	104.57746	7.92000	104.55515				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.26500	104.63729	9.26500	104.61111				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.32500	102.87688	10.32500	102.84827				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			9.05000	103.06466	9.05000	103.03946				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			7.67500	103.57165	7.67500	103.55046		383,750,000,000.00		50,000,000	25,000,000	
Total NBK12A SPOT								383,750,000,000.00		50,000,000	25,000,000	
Total For NBK12A								383,750,000,000.00		50,000,000	25,000,000	
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.54951	9.38000	100.52447				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			9.06500	103.17216	9.06500	103.14730				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14/ On 25/06/2021 Spot Bond			8.00000	105.24835	8.00000	105.22567			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			8.25000	102.73173	8.25000	102.70878			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			9.46000	101.37473	9.46000	101.34885		1,702,800,000,000.00		180,000,000	105,000,000
Total NBK16A SPOT								1,702,800,000,000.00		180,000,000	105,000,000
Total For NBK16A								1,702,800,000,000.00		180,000,000	105,000,000
NBK17/ On 22/04/2026 Spot Bond			9.63500	106.22235	9.63500	106.19490		2,023,350,000,000.00		210,000,000	1,350,000,000
Total NBK17A SPOT								2,023,350,000,000.00		210,000,000	1,350,000,000
Total For NBK17A								2,023,350,000,000.00		210,000,000	1,350,000,000
NBK18/ On 01/06/2020 Spot Bond			8.81500	103.76064	8.81500	103.73605		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			8.78000	105.73978	8.78000	105.71483		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			9.52500	107.93183	9.52500	107.90425		3,810,000,000,000.00		400,000,000	250,000,000
Total NBK20A SPOT								3,810,000,000,000.00		400,000,000	250,000,000
Total For NBK20A								3,810,000,000,000.00		400,000,000	250,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	100.54842		0.00		120,000,000	60,000,000
Total NBK20B SPOT								0.00		120,000,000	60,000,000
Total For NBK20B								0.00		120,000,000	60,000,000
NBK21/ On 21/07/2027 Spot Bond			10.08500	105.29932	10.08500	105.27071		1,613,600,000,000.00		160,000,000	100,000,000
Total NBK21A SPOT								1,613,600,000,000.00		160,000,000	100,000,000
Total For NBK21A								1,613,600,000,000.00		160,000,000	100,000,000
NBK22/ On 19/11/2022 Spot Bond			9.40500	105.92585	9.40500	105.89896		376,200,000,000.00		40,000,000	20,000,000
Total NBK22A SPOT								376,200,000,000.00		40,000,000	20,000,000
Total For NBK22A								376,200,000,000.00		40,000,000	20,000,000
NBK23/ On 19/11/2025 Spot Bond			9.59500	109.41464	9.59500	109.38632		0.00		0	0
Total NBK23A SPOT								0.00		0	0
Total For NBK23A								0.00		0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.49033		0.00		0	0
Total NBK23B SPOT								0.00		0	0
Total For NBK23B								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24/ On 19/11/2027 Spot Bond			9.67500	111.51623	9.67500	111.48713			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	101.36726			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			8.96500	8.96500	8.96500	106.90676			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	104.14267			0.00	940,000,000	540,000,000
Total NBK25B SPOT									0.00	940,000,000	540,000,000
Total For NBK25B									0.00	940,000,000	540,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	18.23738	100.00000	18.19657			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	105.07721			0.00	120,000,000	60,000,000
Total NBK26B SPOT									0.00	120,000,000	60,000,000
Total For NBK26B									0.00	120,000,000	60,000,000
NBK27/ On 10/05/2026 Spot Bond			9.88500	110.96812	9.88500	110.93854			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.37500	104.03778	9.37500	104.01145		562,500,000,000.00		60,000,000	30,000,000
Total NBK28A SPOT								562,500,000,000.00		60,000,000	30,000,000
Total For NBK28A								562,500,000,000.00		60,000,000	30,000,000
NBK28I On 19/11/2020 Spot Bond					0.00000	101.85196			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			9.82500	105.43395	9.82500	105.40602			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			8.65000	104.98764	8.65000	104.96308			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.43457			0.00	0	1,000,000,000
Total NBK30B SPOT									0.00	0	1,000,000,000
Total For NBK30B									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK31 On 09/11/2023 Spot Bond			8.63500	106.81908	8.63500	106.79414			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	101.26205			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	101.42345			0.00	0	500,000,000
Total NBK33B SPOT									0.00	0	500,000,000
Total For NBK33B									0.00	0	500,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	102.73733			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	103.28130			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	104.27731			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.57073			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.99307			0.00	0	3,520,000,000
Total NBK38B SPOT									0.00	0	3,520,000,000
Total For NBK38B									0.00	0	3,520,000,000
NBK3A On 09/09/2019 Spot Bond			8.17500	102.21521	8.17500	102.19307		163,500,000,000.00		20,000,000	10,000,000
Total NBK3A SPOT								163,500,000,000.00		20,000,000	10,000,000
Total For NBK3A								163,500,000,000.00		20,000,000	10,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	74.62027	100.00000	74.47621			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			11.10000	11.10000	11.10000	55.73531			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	101.75085			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK41I On 20/02/2020 Spot Bond					0.00000	101.46871			0.00	0	1,300,000,000
Total NBK41B SPOT									0.00	0	1,300,000,000
Total For NBK41B									0.00	0	1,300,000,000
NBK42I On 21/02/2022 Spot Bond					0.00000	102.07996			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	102.48547			0.00	220,000,000	110,000,000
Total NBK43B SPOT									0.00	220,000,000	110,000,000
Total For NBK43B									0.00	220,000,000	110,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.56371			0.00	0	0
Total NBK44B SPOT									0.00	0	0
Total For NBK44B									0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.58390			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	102.49695			0.00	0	0
Total NBK46B SPOT									0.00	0	0
Total For NBK46B									0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.13366			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.29769			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	101.33644			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	101.75719			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	101.07965			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	101.10386			0.00	480,000,000	740,000,000
Total NBK52B SPOT									0.00	480,000,000	740,000,000
Total For NBK52B									0.00	480,000,000	740,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK53I On 21/02/2026 Spot Bond					0.00000	101.52487			0.00	0	500,000,000
Total NBK53B SPOT									0.00	0	500,000,000
Total For NBK53B									0.00	0	500,000,000
NBK54I On 21/02/2029 Spot Bond					0.00000	101.14449			0.00	0	0
Total NBK54B SPOT									0.00	0	0
Total For NBK54B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	103.22220			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	100.50342			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			10.27000	102.07764	10.27000	102.04986			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.50074			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			10.30500	101.28813	10.30500	101.26048			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	100.50342			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	100.50760			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	100.51296			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	100.46122			0.00	0	0
Total NCLN94 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 NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.53000	8.53000	8.53000	8.53000				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	0.00000				0.00	0	0
Total NED16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED16									0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	99.84593			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	102.25649			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	102.63582			0.00	300,000,000	150,000,000
Total NED19 SPOT									0.00	300,000,000	150,000,000
Total For NED19									0.00	300,000,000	150,000,000
NED20 On 01/07/2020 Spot Bond			9.02500	105.63199	9.02500	105.60624		180,500,000,000.00	20,000,000	3,040,000,000	
Total NED20 SPOT								180,500,000,000.00	20,000,000	3,040,000,000	
Total For NED20								180,500,000,000.00	20,000,000	3,040,000,000	
NEDT1.On 21/05/2021 Spot Bond					0.00000	106.44079			0.00	1,020,000,000	510,000,000
Total NEDT1A SPOT									0.00	1,020,000,000	510,000,000
Total For NEDT1A									0.00	1,020,000,000	510,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.58457			0.00	100,000,000	54,088,900
Total NEDT1B SPOT									0.00	100,000,000	54,088,900
Total For NEDT1B									0.00	100,000,000	54,088,900
NET52 On 23/01/2020 Spot Bond					0.00000	101.76858			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	105.13264			0.00	360,000,000	180,000,000
Total NGL01 SPOT									0.00	360,000,000	180,000,000
Total For NGL01									0.00	360,000,000	180,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.47098			0.00	0	0
Total NGL02 SPOT									0.00	0	0
Total For NGL02									0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.25974			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.50575			0.00	0	0
Total NGL04 SPOT									0.00	0	0
Total For NGL04									0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	103.41043			0.00	280,000,000	640,000,000
Total NGL05 SPOT									0.00	280,000,000	640,000,000

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 NGL05										0.00	280,000,000	640,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.04962				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	300,000,000,000	250,000,000,000	
Total NGL07 SPOT									10,000,000,000,000.00	300,000,000,000	250,000,000,000	
Total For NGL07									10,000,000,000,000.00	300,000,000,000	250,000,000,000	
NGLT1 On 01/07/2022 Spot Bond					0.00000	100.27625				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.52607				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10 On 25/03/2024 Spot Bond					0.00000	100.56483				0.00	0	800,000,000
Total NGT103 SPOT										0.00	0	800,000,000
Total For NGT103										0.00	0	800,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600				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	105.52432	13.50000	105.48624				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	100.86037				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	110.66849				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	109.82466				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.32000	4.32000	4.32000	206.40937				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			3.95000	3.95000	3.95000	174.05789				0.00	0	0
Total NI210 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 NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.89500	3.89500	3.89500	127.62119			0.00	0	0
Total NI25 SPOT									0.00	0	0
Total For NI25									0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	92.27037		2,877,000,000,000.00	700,000,000	350,000,000	
Total NI29 SPOT								2,877,000,000,000.00	700,000,000	350,000,000	
Total For NI29								2,877,000,000,000.00	700,000,000	350,000,000	
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			4.49000	4.49000	4.49000	101.65772		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			4.00000	4.00000	4.00000	126.90393		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			4.39000	4.39000	4.39000	124.27949		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			4.42000	4.42000	4.42000	167.77712		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			4.80000	162.89900	4.80000	162.88782		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			4.20500	105.90308	4.20500	105.89737		0.00	0	0	
Total NILB17 SPOT								0.00	0	0	
Total For NILB17								0.00	0	0	
NMP20 On 24/07/2020 Spot Bond			7.77500	103.83970	7.77500	103.81781		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	99.97452				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	101.07642				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	101.16153				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.69661				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.71921				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NNF01 On 21/08/2019 Spot Bond					0.00000	103.74547				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			8.40500	8.40500	8.40500	103.49143				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	101.19815				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.28121				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	101.14170				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	101.14301				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			8.60500	8.60500	8.60500	103.51412				0.00	0	0
Total NQ1B10 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 NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.13931				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	101.19286				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			8.80500	8.80500	8.80500	103.53683				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	101.19291				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	101.31746				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	101.26787				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			8.58000	116.47980	8.58000	116.45277				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			4.16000	181.54512	4.16000	181.53564				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			10.72500	113.40164	10.72500	113.36909		6,435,000,000,000.00		600,000,000	6,440,000,000	
Total NRA028 SPOT								6,435,000,000,000.00		600,000,000	6,440,000,000	
Total For NRA028								6,435,000,000,000.00		600,000,000	6,440,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.43682	100.00000	16.40023				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NSN97U										0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			418,800,000,000,000.00	4,188,000,000	2,094,000,000	
Total NSN99U SPOT									18,800,000,000,000.00	4,188,000,000	2,094,000,000	
Total For NSN99U									18,800,000,000,000.00	4,188,000,000	2,094,000,000	
NTC19 On 27/07/2020 Spot Bond					0.00000	102.40110				0.00	140,000,000	70,000,000
Total NTC19 SPOT										0.00	140,000,000	70,000,000
Total For NTC19										0.00	140,000,000	70,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	102.32319				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.40585				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.74949				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	102.14645				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	100.25938				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.77330				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	100.79290				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	101.17280				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	101.64106				0.00	0	0
Total OML02 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 OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			8.00000	104.16460	8.00000	104.14202			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	101.27406			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			8.78000	8.78000	8.78000	101.41511			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			9.71500	102.11993	9.71500	102.09360			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			10.67500	101.84883	10.67500	101.82005		1,067,500,000,000.00		100,000,000	1,050,000,000
Total OML07 SPOT								1,067,500,000,000.00		100,000,000	1,050,000,000
Total For OML07								1,067,500,000,000.00		100,000,000	1,050,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.87841			0.00	240,000,000	120,000,000
Total OML08 SPOT									0.00	240,000,000	120,000,000
Total For OML08									0.00	240,000,000	120,000,000
OML09 On 14/09/2022 Spot Bond			9.81500	103.87736	9.81500	103.85032			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			10.72500	103.66403	10.72500	103.63460			0.00	0	920,000,000
Total OML10 SPOT									0.00	0	920,000,000
Total For OML10									0.00	0	920,000,000
PBAJ1I 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
PBAV1I 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
PBBJ1I 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
PBDJ1I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBDJ1U										0.00	0	0
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
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	105.41300	10.00000	105.38600				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM12JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.69517				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	101.46230				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	100.93988				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	100.96219				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	100.89309				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	100.94053				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	100.99454				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	100.79708				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.08806				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	101.14010				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	101.18561				0.00	0	0
Total PRE2A3 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 PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.27658			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	101.28957			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	101.30255			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			8.49000	114.33891	8.52500	114.10413			894,876,565,062,000.00	2,932,258,723,800	2,255,275,306,600
Total R186 SPOT									14,876,565,062,000.00	932,258,723,800	255,275,306,600
Total For R186									14,876,565,062,000.00	932,258,723,800	255,275,306,600
R197 On 07/12/2023 Spot Bond			2.96000	299.68710	2.96000	299.68118			9,940,124,000,000.00	3,358,150,000	31,836,300,000
Total R197 SPOT									9,940,124,000,000.00	3,358,150,000	31,836,300,000
Total For R197									9,940,124,000,000.00	3,358,150,000	31,836,300,000
R202 On 07/12/2033 Spot Bond			3.32000	230.87814	3.32000	230.87133			211,074,157,288,000.00	63,576,553,400	316,801,936,800
Total R202 SPOT									11,074,157,288,000.00	63,576,553,400	316,801,936,800
Total For R202									11,074,157,288,000.00	63,576,553,400	316,801,936,800
R2023 On 28/02/2023 Spot Bond			7.63000	101.24824	7.66500	101.11144			155,394,901,370,000.00	675,674,299,000	1,283,908,839,400
Total R2023 SPOT									15,394,901,370,000.00	675,674,299,000	283,908,839,400
Total For R2023									15,394,901,370,000.00	675,674,299,000	283,908,839,400
R2030 On 31/01/2030 Spot Bond			9.08500	94.13223	9.08500	94.10913			983,754,456,329,000.00	328,426,467,400	635,969,187,700
Total R2030 SPOT									13,754,456,329,000.00	328,426,467,400	635,969,187,700
Total For R2030									13,754,456,329,000.00	328,426,467,400	635,969,187,700
R2032 On 31/03/2032 Spot Bond			9.31500	92.29670	9.31500	92.27374			537,239,171,291,000.00	487,089,551,400	900,357,575,700
Total R2032 SPOT									17,239,171,291,000.00	487,089,551,400	900,357,575,700
Total For R2032									17,239,171,291,000.00	487,089,551,400	900,357,575,700
R2035 On 28/02/2035 Spot Bond			9.51000	95.81963	9.51000	95.79544			834,431,841,344,000.00	508,352,454,400	984,364,553,000
Total R2035 SPOT									14,431,841,344,000.00	508,352,454,400	984,364,553,000
Total For R2035									14,431,841,344,000.00	508,352,454,400	984,364,553,000
R2037 On 31/01/2037 Spot Bond			9.59000	92.37412	9.59000	92.35022			652,684,271,082,000.00	380,884,699,800	836,078,243,000
Total R2037 SPOT									12,684,271,082,000.00	380,884,699,800	836,078,243,000
Total For R2037									12,684,271,082,000.00	380,884,699,800	836,078,243,000
R2040 On 31/01/2040 Spot Bond			9.67000	95.73277	9.67000	95.70780			283,971,104,552,000.00	856,667,125,600	1,143,531,899,000
Total R2040 SPOT									13,971,104,552,000.00	856,667,125,600	143,531,899,000

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 R2040									13,971,104,552,000.00	856,667,125,600	143,531,899,000
R2044 On 31/01/2044 Spot Bond			9.66500	93.08677	9.66500	93.06250			942,494,754,891,000.00	200,982,385,400	723,394,941,516
Total R2044 SPOT									12,494,754,891,000.00	200,982,385,400	723,394,941,516
Total For R2044									12,494,754,891,000.00	200,982,385,400	723,394,941,516
R2048 On 28/02/2048 Spot Bond			9.62500	92.46768	9.62500	92.44405			961,045,149,900,000.00	1,242,705,989,600	1,300,960,282,600
Total R2048 SPOT									11,045,149,900,000.00	242,705,989,600	300,960,282,600
Total For R2048									11,045,149,900,000.00	242,705,989,600	300,960,282,600
R207 On 15/01/2020 Spot Bond			6.72500	102.07271	6.72500	102.05406			375,389,500,000,000.00	55,820,000,000	77,522,212,000
Total R207 SPOT									15,389,500,000,000.00	55,820,000,000	77,522,212,000
Total For R207									15,389,500,000,000.00	55,820,000,000	77,522,212,000
R208 On 31/03/2021 Spot Bond			6.87000	99.96359	6.88000	99.92699			285,132,314,857,000.00	332,624,791,100	717,652,137,900
Total R208 SPOT									15,132,314,857,000.00	332,624,791,100	717,652,137,900
Total For R208									15,132,314,857,000.00	332,624,791,100	717,652,137,900
R209 On 31/03/2036 Spot Bond			9.41000	73.63752	9.45500	73.31754			857,217,721,748,000.00	834,985,942,800	1,419,760,663,200
Total R209 SPOT									17,217,721,748,000.00	834,985,942,800	419,760,663,200
Total For R209									17,217,721,748,000.00	834,985,942,800	419,760,663,200
R210 On 31/03/2028 Spot Bond			3.24000	184.06550	3.24000	184.06056			13,810,025,664,000.00	4,262,353,600	27,330,921,400
Total R210 SPOT									13,810,025,664,000.00	4,262,353,600	27,330,921,400
Total For R210									13,810,025,664,000.00	4,262,353,600	27,330,921,400
R212 On 31/01/2022 Spot Bond			2.86000	156.43627	2.87000	156.39172			410,622,875,376,000.00	493,224,781,600	302,769,990,800
Total R212 SPOT									10,622,875,376,000.00	493,224,781,600	302,769,990,800
Total For R212									10,622,875,376,000.00	493,224,781,600	302,769,990,800
R213 On 28/02/2031 Spot Bond			9.17000	85.25234	9.20500	85.00846			492,115,149,414,000.00	53,665,774,200	503,870,055,000
Total R213 SPOT									12,115,149,414,000.00	53,665,774,200	503,870,055,000
Total For R213									12,115,149,414,000.00	53,665,774,200	503,870,055,000
R214 On 28/02/2041 Spot Bond			9.65000	72.21698	9.65000	72.19848			325,391,352,780,000.00	655,480,969,200	868,764,808,000
Total R214 SPOT									15,391,352,780,000.00	655,480,969,200	868,764,808,000
Total For R214									15,391,352,780,000.00	655,480,969,200	868,764,808,000
RCG01 On 24/10/2019 Spot Bond					0.00000	102.23842			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF17U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.43466				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.56101				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.74776				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	100.89480				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.71451				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	100.70543				0.00	500,000,000	800,000,000
Total RDFB11 SPOT										0.00	500,000,000	800,000,000
Total For RDFB11										0.00	500,000,000	800,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.99708				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	100.97863				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.67625				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.84571				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.32855				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	101.36718				0.00	0	0
Total RDFB17 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 RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.39815				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.41781				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.42936				0.00	0	600,000,000
Total RDFB20 SPOT										0.00	0	600,000,000
Total For RDFB20										0.00	0	600,000,000
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.44136				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.26284				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.80676				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	99.85426				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	101.20062				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	101.52963				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB14U On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB14U SPOT										0.00	0	0
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.12322				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED11 On 12/03/2020 Spot Bond					0.00000	100.85716				0.00	0	0
Total RED111 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 RED111										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.12506				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	100.14094				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.70204				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.45807				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	101.16593				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	103.46841				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	104.31237				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	101.53319				0.00	0	3,000,000,000
Total RED701 SPOT										0.00	0	3,000,000,000
Total For RED701										0.00	0	3,000,000,000
RED70 On 17/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total RED702 SPOT										0.00	0	5,000,000,000
Total For RED702										0.00	0	5,000,000,000
RED80 On 06/04/2021 Spot Bond					0.00000	100.03316				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	101.92022				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES03U									0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.06024			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	101.88454			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.91702			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.55320			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	99.86275			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	100.97218			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			8.41500	107.52533	8.41500	107.50097		8,415,000,000,000.00	1,000,000,000	500,000,000	
Total RW21 SPOT								8,415,000,000,000.00	1,000,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RW21									8,415,000,000,000.00	1,000,000,000	500,000,000
RW23 On 10/12/2023 Spot Bond			9.31500	103.86186	9.31500	103.83589			0.00	0	160,000,000
Total RW23 SPOT									0.00	0	160,000,000
Total For RW23									0.00	0	160,000,000
RW28 On 10/12/2028 Spot Bond			10.80500	100.06658	10.80500	100.03765			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	105.41300	10.00000	105.38600			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.95373			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	102.87886			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	101.93011			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	102.11754			0.00	360,000,000	180,000,000
Total SBK20 SPOT									0.00	360,000,000	180,000,000
Total For SBK20									0.00	360,000,000	180,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	103.15610			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	103.40586			0.00	530,000,000	265,000,000
Total SBK22 SPOT									0.00	530,000,000	265,000,000
Total For SBK22									0.00	530,000,000	265,000,000
SBK23 On 28/05/2022 Spot Bond			9.96500	108.42300	9.96500	108.39388			6,477,250,000,000.00	650,000,000	2,435,000,000
Total SBK23 SPOT									6,477,250,000,000.00	650,000,000	2,435,000,000
Total For SBK23									6,477,250,000,000.00	650,000,000	2,435,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.27362			0.00	20,000,000	1,830,000,000
Total SBK24 SPOT									0.00	20,000,000	1,830,000,000
Total For SBK24									0.00	20,000,000	1,830,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	106.32970			0.00	610,000,000	305,000,000
Total SBK25 SPOT									0.00	610,000,000	305,000,000
Total For SBK25									0.00	610,000,000	305,000,000
SBK26 On 25/04/2021 Spot Bond			9.33000	110.92501	9.33000	110.89722			93,300,000,000.00	10,000,000	5,000,000
Total SBK26 SPOT									93,300,000,000.00	10,000,000	5,000,000
Total For SBK26									93,300,000,000.00	10,000,000	5,000,000
SBN01 On 31/07/2021 Spot Bond					0.00000	101.61001			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.57743			0.00	40,000,000	20,000,000
Total SBS18 SPOT									0.00	40,000,000	20,000,000
Total For SBS18									0.00	40,000,000	20,000,000
SBS19 On 23/06/2021 Spot Bond			8.14000	107.03606	8.14000	107.01260			0.00	0	1,500,000,000
Total SBS19 SPOT									0.00	0	1,500,000,000
Total For SBS19									0.00	0	1,500,000,000
SBS20 On 15/05/2026 Spot Bond			9.16500	108.57961	9.16500	108.55274			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.97259			0.00	300,000,000	150,000,000
Total SBS21 SPOT									0.00	300,000,000	150,000,000
Total For SBS21									0.00	300,000,000	150,000,000
SBS24 On 24/05/2019 Spot Bond					0.00000	101.20527			0.00	0	2,500,000,000
Total SBS24 SPOT									0.00	0	2,500,000,000
Total For SBS24									0.00	0	2,500,000,000
SBS25 On 24/05/2019 Spot Bond			7.24500	103.53080	7.24500	103.51043			4,419,450,000,000.00	610,000,000	160,000,000
Total SBS25 SPOT									4,419,450,000,000.00	610,000,000	160,000,000
Total For SBS25									4,419,450,000,000.00	610,000,000	160,000,000
SBS27 On 20/02/2024 Spot Bond			8.66500	107.06639	8.66500	107.04130			3,032,750,000,000.00	350,000,000	340,000,000
Total SBS27 SPOT									3,032,750,000,000.00	350,000,000	340,000,000
Total For SBS27									3,032,750,000,000.00	350,000,000	340,000,000
SBS29 On 12/06/2019 Spot Bond			7.41000	103.02730	7.41000	103.00665			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			9.28000	97.52362	9.28000	97.49919			0.00	0	0
Total SBS3 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 SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.76474			0.00	0	5,000,000,000
Total SBS30 SPOT									0.00	0	5,000,000,000
Total For SBS30									0.00	0	5,000,000,000
SBS31 On 12/06/2027 Spot Bond			9.37500	105.47858	9.37500	105.45203			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	100.48937			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.37500	103.62715	9.37500	103.60136		187,500,000,000.00		20,000,000	3,510,000,000
Total SBS34 SPOT								187,500,000,000.00		20,000,000	3,510,000,000
Total For SBS34								187,500,000,000.00		20,000,000	3,510,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.11514			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.08500	101.46137	8.08500	101.43915		2,021,250,000,000.00		250,000,000	250,000,000
Total SBS37 SPOT								2,021,250,000,000.00		250,000,000	250,000,000
Total For SBS37								2,021,250,000,000.00		250,000,000	250,000,000
SBS38 On 29/01/2025 Spot Bond			9.00500	102.13681	9.00500	102.11197		2,701,500,000,000.00		300,000,000	180,000,000
Total SBS38 SPOT								2,701,500,000,000.00		300,000,000	180,000,000
Total For SBS38								2,701,500,000,000.00		300,000,000	180,000,000
SBS39 On 29/01/2030 Spot Bond			9.94000	100.37382	9.94000	100.34693		397,600,000,000.00		40,000,000	10,000,000
Total SBS39 SPOT								397,600,000,000.00		40,000,000	10,000,000
Total For SBS39								397,600,000,000.00		40,000,000	10,000,000
SBS4 On 16/11/2021 Spot Bond			8.30000	104.11949	8.30000	104.09611			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	101.95155			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			8.48000	108.65128	8.48000	108.62635			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			9.05500	112.09976	9.05500	112.07234			0.00	0	0
Total SBS42 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 SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.38000	112.80084	9.38000	112.77228			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	102.32017			0.00	0	200,000,000
Total SBS45 SPOT									0.00	0	200,000,000
Total For SBS45									0.00	0	200,000,000
SBS46 On 15/02/2023 Spot Bond			8.52000	108.43525	8.52000	108.41026			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.87865			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	101.88079			0.00	0	100,000,000
Total SBS48 SPOT									0.00	0	100,000,000
Total For SBS48									0.00	0	100,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	102.75374			0.00	0	1,080,000,000
Total SBS49 SPOT									0.00	0	1,080,000,000
Total For SBS49									0.00	0	1,080,000,000
SBS50 On 31/01/2022 Spot Bond			8.84500	103.26671	8.84500	103.24203			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			9.56500	9.56500	9.56500	102.60452			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	103.86615			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	103.62545			0.00	60,000,000	30,000,000
Total SBS53 SPOT									0.00	60,000,000	30,000,000
Total For SBS53									0.00	60,000,000	30,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.04346			0.00	0	500,000,000
Total SBS54 SPOT									0.00	0	500,000,000
Total For SBS54									0.00	0	500,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.66015			0.00	50,000,000	25,000,000
Total SBS55 SPOT									0.00	50,000,000	25,000,000

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 SBS55									0.00	50,000,000	25,000,000
SBS56 On 12/06/2022 Spot Bond			8.42000	104.35442	8.42000	104.33077			0.00	0	2,200,000,000
Total SBS56 SPOT									0.00	0	2,200,000,000
Total For SBS56									0.00	0	2,200,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.63593			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	102.71082			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	99.99992			0.00	0	500,000,000
Total SBS59 SPOT									0.00	0	500,000,000
Total For SBS59									0.00	0	500,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.63053			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	101.59337			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	101.61174			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	101.65622			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			3.86000	288.93724	3.86000	288.92450		13,664,400,000,000.00		3,540,000,000	1,270,000,000
Total SBSI11 SPOT								13,664,400,000,000.00		3,540,000,000	1,270,000,000
Total For SBSI11								13,664,400,000,000.00		3,540,000,000	1,270,000,000
SBSI14 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	204.14150			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	105.42136			0.00	375,000,000	9,758,646,100
Total SBT101 SPOT									0.00	375,000,000	9,758,646,100
Total For SBT101									0.00	375,000,000	9,758,646,100
SBT102 On 30/09/2022 Spot Bond					0.00000	105.12861			0.00	120,000,000	119,908,400
Total SBT102 SPOT									0.00	120,000,000	119,908,400

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 For SBT102										0.00	120,000,000	119,908,400
SBT10 On 31/03/2024 Spot Bond					0.00000	100.34534				0.00	0	300,000,000
Total SBT103 SPOT										0.00	0	300,000,000
Total For SBT103										0.00	0	300,000,000
SBT20 On 13/02/2023 Spot Bond					0.00000	103.98413				0.00	0	25,000,000
Total SBT201 SPOT										0.00	0	25,000,000
Total For SBT201										0.00	0	25,000,000
SBT20 On 03/12/2023 Spot Bond					0.00000	101.02248				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT20 On 03/12/2023 Spot Bond			9.71500	106.12548	9.71500	106.09782				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	99.96605				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	99.96619				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	99.93916				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
SHS11 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600				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	103.05831				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.29836				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	101.33411				0.00	0	0
Total SLRA2 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 SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.26503				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	101.30105				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	101.35593				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.37005				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	101.37285				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	101.38014				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	101.47244				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	101.50223				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	101.43462				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	101.46636				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	101.57025				0.00	0	50,000,000
Total SNT02 SPOT										0.00	0	50,000,000
Total For SNT02										0.00	0	50,000,000
SNT03 On 12/04/2023 Spot Bond			9.91500	9.91500	9.91500	105.92043				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000

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 SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.71927				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.67040				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.63660				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.07505				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	101.29620				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	101.30552				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	101.14606				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	101.32983				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	100.75604				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	102.11312				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	100.32521				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	100.61166				0.00	0	0
Total SPG005 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 SPG005									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS040U SPOT									0.00	0	0
Total For SS040U									0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS041U SPOT									0.00	0	0
Total For SS041U									0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS042U SPOT									0.00	0	0
Total For SS042U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS047U SPOT									0.00	0	0
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			8.28000	99.65958	8.28000	99.63736		21,528,000,000,000.00	2,600,000,000	1,300,000,000	
Total SSA06 SPOT								21,528,000,000,000.00	2,600,000,000	1,300,000,000	
Total For SSA06								21,528,000,000,000.00	2,600,000,000	1,300,000,000	
SSN00 On 31/03/2021 Spot Bond			8.45000	97.15032	8.45000	97.12835		0.00	0	0	
Total SSN004 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 SSN004									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.45000	97.15032	8.45000	97.12835			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			4.55500	4.55500	4.55500	123.18770			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			10.02500	105.64901	10.02500	105.62063		300,750,000,000.00		30,000,000	20,000,000
Total SSN017 SPOT								300,750,000,000.00		30,000,000	20,000,000
Total For SSN017								300,750,000,000.00		30,000,000	20,000,000
SSN02: On 28/02/2031 Spot Bond			11.07500	74.18401	11.07500	74.16228		886,000,000,000.00		80,000,000	50,000,000
Total SSN021 SPOT								886,000,000,000.00		80,000,000	50,000,000
Total For SSN021								886,000,000,000.00		80,000,000	50,000,000
SSN02: On 25/09/2019 Spot Bond					0.00000	100.37628		0.00		0	0
Total SSN027 SPOT								0.00		0	0
Total For SSN027								0.00		0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	100.94401		0.00		0	0
Total SSN029 SPOT								0.00		0	0
Total For SSN029								0.00		0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.54042		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	100.90944		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	101.26212		0.00		0	0
Total SSN035 SPOT								0.00		0	0
Total For SSN035								0.00		0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.03954		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	101.89907		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	99.86114		0.00		0	0
Total SSN040 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 SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			9.06500	102.57425	9.06500	102.54928				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			4.38000	103.27532	4.38000	103.26926				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond					0.00000	99.80385				0.00	20,000,000	10,000,000
Total SSN044 SPOT										0.00	20,000,000	10,000,000
Total For SSN044										0.00	20,000,000	10,000,000
SSN04 On 30/04/2027 Spot Bond					0.00000	101.77634				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond					0.00000	99.96673				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			3.99000	3.99000	3.99000	287.40949				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	100.31421				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	101.85081				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			6.93200	105.90580	6.93200	105.88597				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	101.75054				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	101.56957				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.08285				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			4.46000	4.46000	4.46000	167.25465				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			3.94000	3.94000	3.94000	127.31323				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.72000	4.72000	4.72000	98.38576				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			4.56000	4.56000	4.56000	88.67830				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			4.42000	4.42000	4.42000	167.77712				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.00329				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	100.99139				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	100.96209				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.62446				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.61505				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.52431				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	99.85912				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	103.49200				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	101.45893				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	101.04370				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.73039				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	101.56955				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			4.19500	4.19500	4.19500	209.28787				0.00	0	0
Total SSN084 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN084										0.00	0	0
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			9.54500	97.65330	9.54500	97.62842				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.40615				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			8.37500	101.41996	8.37500	101.39738				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	101.18297				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			8.27500	104.09556	8.27500	104.07224				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	101.15868				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			8.37500	103.79846	8.37500	103.77493				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.02104				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			8.32500	103.06601	8.32500	103.04278				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	101.19911				0.00	0	0
Total T13A21 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 T13A21										0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	101.12948				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	101.15477				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	104.90085	8.55000	104.87659				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.04660				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.02225				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	101.08588				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	102.12009				0.00	0	1,900,000,000
Total TFS141 SPOT										0.00	0	1,900,000,000
Total For TFS141										0.00	0	1,900,000,000
TFS142 On 28/10/2021 Spot Bond					0.00000	101.72137				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	100.81551				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.47650				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.14788				0.00	0	1,000,000,000
Total TFS147 SPOT										0.00	0	1,000,000,000
Total For TFS147										0.00	0	1,000,000,000
TFS14€ On 12/10/2022 Spot Bond					0.00000	99.99479				0.00	0	0
Total TFS148 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 TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.56557				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	100.91270				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	101.63724				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	99.98028				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.02142				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.81200				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	100.82848				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	101.14694				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.44963				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	100.45774				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.12954				0.00	0	0
Total TH12A2 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 TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.32500	8.32500	8.32500	101.48336				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	101.15504				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.23500	101.23232	8.23500	101.21015				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	101.15504				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.34500	101.08134	8.34500	101.05891				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	101.21238				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	101.21238				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	101.21238				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	101.21238				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.60032				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.60032				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	101.31426				0.00	0	0
Total TH12C3 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 TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.31299				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	101.72722				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	101.72369				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	101.74844				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	101.71961				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	101.34677				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			8.47500	102.28680	8.47500	102.26336				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	101.94389				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			8.36500	102.86082	8.36500	102.83754				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	101.21227				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	101.21354				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	101.25046				0.00	0	0
Total TH13B3 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 TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.20280				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	101.20844				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	101.30137				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	101.31155				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.31409				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	101.31609				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	101.37133				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	101.72048				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	101.72048				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	101.75850				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	101.71081				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	101.74583				0.00	0	0
Total TH13D5 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 TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.40504				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	101.17259				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			8.18000	108.31949	8.18000	108.29550				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	101.36876				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.35290				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			8.23000	106.18558	8.23000	106.16192				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	101.25021				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	101.67449				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	101.19678				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	101.31378				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	102.67197				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	101.27310				0.00	0	0
Total TH14C3 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 TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.69444				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	101.66784				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	102.74171				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.11653				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.14211				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	103.74960				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.39545				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	100.95002				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.09870				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.11154				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	101.17013				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	101.15994				0.00	0	0
Total TH15B2 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 TH15B2									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.91981			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	101.22996			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	101.82313			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	101.19941			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.59964			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	101.53622			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	101.47021			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	102.13449			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	102.09284			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	102.94642			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	103.22599			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			8.11500	8.11500	8.11500	98.97267			3,246,000,000,000.00	400,000,000	200,000,000
Total TL20 SPOT									3,246,000,000,000.00	400,000,000	200,000,000

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 TL20										3,246,000,000,000.00	400,000,000	200,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	57.94802	100.00000	57.83808				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600				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	100.85346				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	100.85419				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.85500	101.40240	8.85500	101.37853				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			9.36500	101.79825	9.36500	101.77293				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.18108				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	102.06767				0.00	0	50,000,000
Total TL27 SPOT										0.00	0	50,000,000
Total For TL27										0.00	0	50,000,000
TL28 On 24/04/2025 Spot Bond			9.79500	101.96873	9.79500	101.94195				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	101.85627				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TLC05 SPOT										0.00	0	0
Total For TLC05										0.00	0	0
TLC07 On 17/09/2019 Spot Bond					0.00000	100.35674				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TLC07 SPOT									0.00	0	0
Total For TLC07									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	100.39536			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.11000	103.84981	8.11000	103.82738		117,084,062,701,000.00	14,436,999,100	40,762,707,400	
Total TN20 SPOT								17,084,062,701,000.00	14,436,999,100	40,762,707,400	
Total For TN20								17,084,062,701,000.00	14,436,999,100	40,762,707,400	
TN20/R On 17/09/2020 Spot Bond			100.00000	39.02900	100.00000	38.94309		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	29.83726	100.00000	29.77050		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.04500	111.06398	9.04500	111.03684		944,298,000,000.00	104,400,000	22,587,200,000	
Total TN23 SPOT								944,298,000,000.00	104,400,000	22,587,200,000	
Total For TN23								944,298,000,000.00	104,400,000	22,587,200,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.47242	100.00000	17.43332		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			10.02500	98.86278	10.02500	98.83606		921,642,360,000.00	91,934,400	23,219,173,200	
Total TN25 SPOT								921,642,360,000.00	91,934,400	23,219,173,200	
Total For TN25								921,642,360,000.00	91,934,400	23,219,173,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.14607	100.00000	11.12113		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			10.22500	96.13861	10.22500	96.11214		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	12.45664	100.00000	12.42877		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			10.78500	98.17521	10.78500	98.14703		0.00	0	11,880,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.59647	8.00000	118.57105			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			11.55000	93.72183	11.55000	93.69309			0.00	0	10,000,000,000
Total TN40 SPOT									0.00	0	10,000,000,000
Total For TN40									0.00	0	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.02861	10.75000	100.00000			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.41300	10.00000	105.38600			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	99.97927			0.00	100,000,000	50,000,000
Total TPDA05 SPOT									0.00	100,000,000	50,000,000
Total For TPDA05									0.00	100,000,000	50,000,000
TPDA0 On 30/11/2020 Spot Bond			8.49000	104.94218	8.49000	104.91808			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			8.62500	104.68592	8.62500	104.66164			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			8.42500	8.42500	8.42500	105.01010			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.69065			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.70811			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.78134			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	100.80920			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.98975				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.98975				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	101.29448				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	101.32685				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			8.76500	104.45416	8.76500	104.42941				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.28715				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	101.31512				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	101.53776				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	101.50702				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond					0.00000	100.57902				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	100.62061				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	100.64009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			9.06500	100.34619	9.06500	101.19640				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.71352				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
TSP22 On 19/03/2020 Spot Bond					0.00000	92.62371				0.00	0	904,000,000
Total TSP228 SPOT										0.00	0	904,000,000
Total For TSP228										0.00	0	904,000,000
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	102.95109				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	103.48758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	103.71340				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	102.91171				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 08/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC289 SPOT										0.00	0	0
Total For TWC289										0.00	0	0
TWC29 On 15/04/2019 Spot Bond					0.00000	101.76986				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	101.62838				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	101.56575				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	101.44049				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	101.50164				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	100.85482				0.00	0	0
Total TWC295 SPOT										0.00	0	0
Total For TWC295										0.00	0	0
TWC29 On 05/06/2019 Spot Bond					0.00000	100.68893				0.00	0	0
Total TWC296 SPOT										0.00	0	0
Total For TWC296										0.00	0	0
TWC29 On 05/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC297 SPOT									0.00	0	0
Total For TWC297									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.65800	104.61305	8.65800	104.58896			259,740,000,000.00	30,000,000	15,000,000
Total UG21 SPOT									259,740,000,000.00	30,000,000	15,000,000
Total For UG21									259,740,000,000.00	30,000,000	15,000,000
UG26 On 09/03/2026 Spot Bond			10.42500	105.24720	10.42500	105.21814			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA4U SPOT									0.00	0	0
Total For VCJA4U									0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA6U SPOT									0.00	0	0
Total For VCJA6U									0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA7U SPOT									0.00	0	0
Total For VCJA7U									0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA8U SPOT									0.00	0	0
Total For VCJA8U									0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L 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
VCPA4L 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
VCPA5L 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
VCPA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.77651				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.59843				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	100.02286				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	101.91066				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.73125				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	101.09301				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	100.99715				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.37210				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	100.27407				0.00	0	1,000,000,000
Total WHL02 SPOT										0.00	0	1,000,000,000
Total For WHL02										0.00	0	1,000,000,000
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	100.86829				0.00	0	200,000,000
Total WHL03 SPOT										0.00	0	200,000,000
Total For WHL03										0.00	0	200,000,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.48500	103.48140	7.48500	103.46039			1,846,923,750,000.00	246,750,000	587,838,000
Total WSP3 SPOT									1,846,923,750,000.00	246,750,000	587,838,000
Total For WSP3									1,846,923,750,000.00	246,750,000	587,838,000
WSP4 On 28/05/2020 Spot Bond			7.36500	105.03675	7.36500	105.01576			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			7.70500	105.79268	7.70500	105.77058			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	28.26648	100.00000	28.20323			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			6.77500	96.88874	6.77500	96.87132			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.28e+017	387,766,419,700	331,432,700,130
Total for SPOT :									1.28e+017	387,766,419,700	331,432,700,130
Total Futures									1.28e+017	387,766,423,089	331,433,500,061
Total Options									71 904 625.96	57,426	164,650
Grand Total:									1.28e+017	387,766,480,515	331,433,664,711