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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2019

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			10.73353	77.64998	10.75862	77.50026			0.00	0	350
ES33 On 01/08/2019 Bond Future			10.83410	79.08920	10.85988	78.93787			0.00	0	0
ES33 On 07/11/2019 Bond Future			10.93920	76.93331	10.96488	76.78512			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			11.00904	79.42557	11.03936	79.21868			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.10819	80.89788	11.13939	80.68826			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.21191	78.30911	11.24331	78.10163			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			133.65825	133.65825	133.62261	133.62261			0.00	0	685
I2025 On 01/08/2019 Bond Future			134.73270	134.73270	134.69845	134.69845			0.00	0	0
I2025 On 07/11/2019 Bond Future			137.56067	137.56067	137.53659	137.53659			0.00	0	0
Total I2025 Future									0.00	0	685
Total For I2025									0.00	0	685
I2029 On 02/05/2019 Bond Future			99.83409	99.83409	99.86096	99.86096			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			101.70915	101.70915	101.73810	101.73810			0.00	0	0
I2029	On	07/11/2019	Bond Future			102.75249	102.75249	102.79024	102.79024			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			101.53081	101.53081	101.55803	101.55803			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			103.43771	103.43771	103.46711	103.46711			0.00	0	0
I2033	On	07/11/2019	Bond Future			104.44232	104.44232	104.48060	104.48060			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			120.38639	120.38639	120.41858	120.41858			0.00	0	11,111
I2038	On	01/08/2019	Bond Future			121.03216	121.03216	121.06665	121.06665			0.00	0	0
I2038	On	07/11/2019	Bond Future			123.57270	123.57270	123.61773	123.61773			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			112.21035	112.21035	112.24022	112.24022			0.00	0	12,523
I2046	On	01/08/2019	Bond Future			114.31772	114.31772	114.34979	114.34979			0.00	0	0
I2046	On	07/11/2019	Bond Future			115.00223	115.00223	115.04440	115.04440			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			117.33236	117.33236	117.12397	117.12397			0.00	0	10,717
I2050	On	01/08/2019	Bond Future			117.74469	117.74469	117.53404	117.53404			0.00	0	0
I2050	On	07/11/2019	Bond Future			120.21600	120.21600	120.01056	120.01056			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			8.49585	115.01164	8.51990	114.86938		6.19	0.00	0	99,788
R186	On	01/08/2019	Bond Future			8.54319	111.84439	8.56814	111.70100		6.39	0.00	0	110
R186	On	07/11/2019	Bond Future			8.58157	114.16378	8.60621	114.02654		6.55	0.00	0	0
Total R186 Future												0.00	0	99,898
R186	On	02/05/2019	Bond Future	9.02	Call			2,964.24000	2,964.24	3,092,840	6.71	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			58.80000	0.05880	45,140	6.71	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			3,017.91000	3.01791	3,147,160	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			49.08000	0.04908	37,310	6.75	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			2,334.96000	2.33496	2,453,440	6.57	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			117.58000	0.11758	93,800	6.57	0.00	0	4,000
R186	On	02/05/2019	Bond Future	9.25	Call			4,222.20000	4.22220	4,360,480	6.99	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			419.11000	0.41911	359,360	6.32	0.00	0	4,100
R186	On	02/05/2019	Bond Future	8.65	Call			1,184.62000	1.18462	1,267,130	6.32	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.80	Put			200.99000	0.20099	165,240	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,840.62000	1.84062	1,947,130	6.46	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.05	Call			3,125.65000	3.12565	3,256,140	6.75	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			2,857.36000	2.85736	2,984,580	6.69	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			6,971.47000	6.97147	7,113,640	7.26	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			0.21000	0.00021	0,120	7.26	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			8,424.36000	8.42436	8,566,610	7.26	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			0.01000	0.00001	0,000	7.26	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			13.72000	0.01372	9,740	6.99	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			3,946.04000	3.94604	4,083,000	6.93	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			479.75000	0.47975	414,560	6.29	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			1,069.35000	1.06935	1,146,420	6.29	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			788.11000	0.78811	700,660	6.19	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			670.41000	0.67041	725,220	6.19	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			66.20000	0.06620	51,160	6.69	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.30	Call			4,498.78000	4.49878	4,638,090	7.04	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			8,690.53000	8.69053	8,832,780	7.26	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			0.01000	0.00001	0,000	7.26	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			8,103.77000	8.10377	8,246,020	7.26	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			0.02000	0.00002	0,010	7.26	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			19.08000	0.01908	13,780	6.93	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			55.38000	0.05538	42,370	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,910.72000	2.91072	3,038,640	6.70	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			62.40000	0.06240	48,060	6.70	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			331.37000	0.33137	280,310	6.36	0.00	0	4,150
R186	On	02/05/2019	Bond Future	8.70	Call			1,389.26000	1.38926	1,480,460	6.36	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			9.74000	0.00974	6,790	7.04	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			275.46000	0.27546	255,070	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			492.17000	0.49217	459,530	7.09	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			5,617.46000	5.61746	5,740,850	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			268.70000	0.26870	248,700	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			5,664.67000	5.66467	5,788,440	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			262.09000	0.26209	242,470	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			5,570.36000	5.57036	5,693,360	7.44	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			58.08000	0.05808	52,370	7.44	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			2,191.58000	2.19158	2,099,720	6.32	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			1,104.42000	1.10442	1,155,950	6.32	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			1,279.54000	1.27954	1,213,420	6.53	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Call			2,033.33000	2.03333	2,110,600	6.53	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			4,154.50000	4.15450	4,265,250	7.09	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			2,477.91000	2.47791	2,379,800	6.28	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			924.28000	0.92428	969,560	6.28	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			676.16000	0.67616	634,370	6.89	0.00	0	0

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R186	On	01/08/2019	Bond Future	9.05	Call			3,398.74000	3.39874	3,500,340	6.89	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			8,314.53000	8.31453	8,452,210	7.44	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,429.74000	3.42974	3,511,450	6.96	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,592.14000	1.59214	1,536,610	6.96	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Call			3,466.64000	3.46664	3,548,800	6.97	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			1,574.61000	1.57461	1,519,530	6.97	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,503.69000	3.50369	3,586,310	6.99	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,557.25000	1.55725	1,502,630	6.99	0.00	0	0
Total R186 Option												0.00	0	80,120
Total For R186												0.00	0	180,018
R197	On	02/05/2019	Bond Future			301.06556	301.06556	301.27159	301.27159			0.00	0	2,500
R197	On	01/08/2019	Bond Future			299.26983	299.26983	299.48395	299.48395			0.00	0	40
R197	On	07/11/2019	Bond Future			305.55133	305.55133	305.79440	305.79440			0.00	0	0
Total R197 Future												0.00	0	2,540
Total For R197												0.00	0	2,540
R202	On	02/05/2019	Bond Future			232.03908	232.03908	232.10105	232.10105			2,552,429.88	11	8,717
R202	On	01/08/2019	Bond Future			232.43991	232.43991	232.50652	232.50652			0.00	0	0
R202	On	07/11/2019	Bond Future			237.31849	237.31849	237.40537	237.40537			0.00	0	0
Total R202 Future												2,552,429.88	11	8,717
Total For R202												2,552,429.88	11	8,717
R2023	On	02/05/2019	Bond Future			7.62089	101.83579	7.64867	101.74505		2.76	730,569,957.46	7,174	60,579
R2023	On	01/08/2019	Bond Future			7.62527	103.72326	7.65477	103.63241		2.81	0.00	0	0
R2023	On	07/11/2019	Bond Future			7.61269	101.93940	7.64208	101.85485		3.11	0.00	0	0
Total R2023 Future												730,569,957.46	7,174	60,579
R2023	On	02/05/2019	Bond Future	8.46	Call			2,607.51000	2.60751	2,697,760	3.82	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1.23000	0.00123	0,740	3.82	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			2,544.44000	2.54444	2,634,620	3.79	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1.40000	0.00140	0,840	3.79	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			2,575.97000	2.57597	2,666,190	3.80	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1.31000	0.00131	0,790	3.80	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,898.84000	3.89884	3,985,420	3.89	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			36.87000	0.03687	32,600	3.89	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,926.96000	3.92696	4,013,650	3.89	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			35.66000	0.03566	31,500	3.89	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,870.76000	3.87076	3,957,210	3.89	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			38.12000	0.03812	33,720	3.89	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,608.24000	1.60824	1,662,430	3.29	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			585.58000	0.58558	555,220	3.29	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,567.17000	1.56717	1,620,710	3.28	0.00	0	0

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R2023	On	07/11/2019	Bond Future	7.98	Put			601.31000	0.60131	570,300	3.28	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,587.80000	1.58780	1,641,660	3.28	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			593.54000	0.59354	562,850	3.28	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												730,569,957.46	7,174	60,579
R2030	On	02/05/2019	Bond Future			9.04782	94.99768	9.07739	94.80706		8.69	244,714,023.68	2,576	43,707
R2030	On	01/08/2019	Bond Future			9.10655	92.75353	9.13702	92.56081		9.00	0.00	0	0
R2030	On	07/11/2019	Bond Future			9.15505	94.67732	9.18552	94.48815		9.30	0.00	0	0
Total R2030 Future												244,714,023.68	2,576	43,707
R2030	On	02/05/2019	Bond Future	10.20	Call			6,866.91000	6.86691	7,056,960	10.21	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			1.43000	0.00143	0,860	10.21	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.41	Call			2,314.37000	2.31437	2,463,820	9.28	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			205.77000	0.20577	164,600	9.28	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			2,209.96000	2.20996	2,356,330	9.24	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			226.33000	0.22633	182,080	9.24	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			1,535.98000	1.53598	1,388,870	8.58	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			384.59000	0.38459	428,100	8.58	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			2,261.95000	2.26195	2,409,880	9.26	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			215.81000	0.21581	173,120	9.26	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			5,385.05000	5.38505	5,212,010	7.95	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			231.62000	0.23162	251,300	7.95	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Call			2,126.74000	2.12674	2,227,220	8.97	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			4,105.31000	4.10531	4,247,580	9.57	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			462.65000	0.46265	426,440	9.95	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			5,135.91000	5.13591	5,291,330	9.92	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			711.36000	0.71136	660,190	9.55	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.15	Put			1,803.86000	1.80386	1,704,350	8.90	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,885.80000	1.88580	1,979,010	8.90	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			1,604.60000	1.60460	1,512,360	8.97	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			5,186.29000	5.18629	5,342,260	9.94	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			471.06000	0.47106	434,310	9.94	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			698.73000	0.69873	648,280	9.57	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	8.77	Put			3,195.40000	3.19540	3,056,330	8.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			838.14000	0.83814	891,790	8.45	4,280,592.00	4,800	0
R2030	On	01/08/2019	Bond Future	9.92	Call			5,236.75000	5.23675	5,393,260	9.95	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			1,473.64000	1.47364	1,386,490	9.02	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			2,308.51000	2.30851	2,414,080	9.02	11,587,584.00	4,800	0
R2030	On	01/08/2019	Bond Future	9.68	Call			4,057.84000	4.05784	4,199,390	9.55	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			479.61000	0.47961	442,310	9.92	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			3,652.84000	3.65284	3,504,130	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			639.53000	0.63953	683,540	8.30	0.00	0	5,400
R2030	On	07/11/2019	Bond Future	9.48	Put			1,910.90000	1.91090	1,833,550	9.53	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,751.48000	3.75148	3,863,940	9.54	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,889.01000	1.88901	1,812,300	9.54	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,674.67000	3.67467	3,785,860	9.52	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			1,933.00000	1.93300	1,855,020	9.52	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,712.99000	3.71299	3,824,810	9.53	0.00	0	0
Total R2030 Option												15,868,176.00	9,600	34,050
Total For R2030												260,582,199.68	12,176	77,757
R2032	On	02/05/2019	Bond Future			9.27715	93.18444	9.30681	92.97611		9.87	0.00	0	42,003
R2032	On	01/08/2019	Bond Future			9.33440	94.91156	9.36487	94.70081		9.80	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.38883	92.71710	9.41932	92.50959		10.57	0.00	0	0
Total R2032 Future												0.00	0	42,003
R2032	On	02/05/2019	Bond Future	9.62	Call			2,419.74000	2.41974	2,578,390	10.48	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			259.30000	0.25930	209,620	10.48	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,475.87000	2.47587	2,636,220	10.50	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			247.62000	0.24762	199,640	10.50	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			2,363.93000	2.36393	2,520,850	10.45	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			271.38000	0.27138	219,970	10.45	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			5,534.74000	5.53474	5,699,330	11.21	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			647.37000	0.64737	601,210	11.21	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,588.16000	5.58816	5,753,360	11.23	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			636.84000	0.63684	591,290	11.23	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			5,481.41000	5.48141	5,645,390	11.19	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			658.06000	0.65806	611,290	11.19	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			4,081.45000	4.08145	4,203,890	10.79	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			2,135.33000	2.13533	2,050,260	10.79	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			4,122.88000	4.12288	4,246,010	10.80	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,110.83000	2.11083	2,026,450	10.80	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			4,039.93000	4.03993	4,161,680	10.78	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,159.80000	2.15980	2,074,040	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			9.47216	96.77047	9.49684	96.57762		10.64	0.00	0	80,557
R2035	On	01/08/2019	Bond Future			9.52981	98.56406	9.55510	98.36913		10.58	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.58812	96.10219	9.61329	95.91089		11.47	0.00	0	0
Total R2035 Future												0.00	0	80,557
R2035	On	02/05/2019	Bond Future	9.73	Put			409.10000	0.40910	346,070	11.00	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,260.70000	2.26070	2,392,470	11.02	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			391.14000	0.39114	330,060	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			2,319.05000	2.31905	2,452,740	11.03	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			373.77000	0.37377	314,610	11.03	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,202.85000	2.20285	2,332,670	11.00	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,781.69000	5.78169	5,929,050	11.86	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			791.01000	0.79101	743,440	11.86	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,839.97000	5.83997	5,987,930	11.88	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			778.31000	0.77831	731,340	11.88	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,723.53000	5.72353	5,870,270	11.84	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			803.92000	0.80392	755,730	11.84	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			2,581.04000	2.58104	2,498,440	11.95	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			4,546.29000	4.54629	4,655,610	11.96	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,553.73000	2.55373	2,471,750	11.96	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			4,593.02000	4.59302	4,702,960	11.98	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,526.96000	2.52696	2,445,600	11.98	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			4,500.02000	4.50002	4,608,720	11.95	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	80,557
R2037	On	02/05/2019	Bond Future			9.55830	93.27128	9.58308	93.07614		11.21	0.00	0	51,935
R2037	On	01/08/2019	Bond Future			9.62005	90.74490	9.64545	90.54751		11.68	0.00	0	0
R2037	On	07/11/2019	Bond Future			9.67409	92.62704	9.69936	92.43300		12.11	0.00	0	0
Total R2037 Future												0.00	0	51,935
R2037	On	02/05/2019	Bond Future	9.79	Put			483.49000	0.48349	413,040	11.71	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,145.20000	2.14520	2,271,880	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			463.76000	0.46376	395,300	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,202.59000	2.20259	2,331,230	11.76	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			444.78000	0.44478	378,280	11.76	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			2,088.46000	2.08846	2,213,150	11.71	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			5,654.68000	5.65468	5,803,920	12.68	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			785.41000	0.78541	737,260	12.68	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,713.04000	5.71304	5,862,910	12.71	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			772.51000	0.77251	724,990	12.71	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			5,596.44000	5.59644	5,745,060	12.66	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			798.51000	0.79851	749,740	12.66	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			4,515.29000	4.51529	4,626,300	12.36	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,550.18000	2.55018	2,467,150	12.36	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,561.02000	4.56102	4,672,670	12.37	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,521.81000	2.52181	2,439,420	12.37	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			4,469.75000	4.46975	4,580,110	12.35	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,578.83000	2.57883	2,495,150	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			9.64828	96.59353	9.67815	96.34051		11.63		0.00	0	25,028
R2040 On 01/08/2019 Bond Future			9.71017	93.87840	9.74081	93.62214		12.15		0.00	0	0
R2040 On 07/11/2019 Bond Future			9.76467	95.82562	9.79538	95.57165		12.61		0.00	0	0
Total R2040 Future										0.00	0	25,028
R2040 On 02/05/2019 Bond Future	9.60	Put			1,488.39000	1.48839	1,320,750	11.38		0.00	0	0
R2040 On 02/05/2019 Bond Future	9.60	Call			824.10000	0.82410	909,480	11.38		0.00	0	1,150
R2040 On 02/05/2019 Bond Future	10.15	Put			141.87000	0.14187	109,300	12.42		0.00	0	880
R2040 On 02/05/2019 Bond Future	10.15	Call			3,999.13000	3.99913	4,219,580	12.42		0.00	0	0
R2040 On 02/05/2019 Bond Future	9.65	Put			1,254.20000	1.25420	1,101,360	11.46		0.00	0	880
R2040 On 02/05/2019 Bond Future	9.90	Put			463.53000	0.46353	382,970	11.89		0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Call			2,188.01000	2.18801	2,355,300	11.85		0.00	0	0
R2040 On 02/05/2019 Bond Future	9.65	Call			1,015.78000	1.01578	1,115,960	11.46		0.00	0	0
R2040 On 02/05/2019 Bond Future	10.20	Put			110.21000	0.11021	83,690	12.54		0.00	0	0
R2040 On 02/05/2019 Bond Future	10.20	Call			4,361.29000	4.36129	4,587,790	12.54		0.00	0	1,150
R2040 On 02/05/2019 Bond Future	9.88	Put			506.21000	0.50621	420,480	11.85		0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Call			2,248.36000	2.24836	2,418,250	11.87		0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Put			484.49000	0.48449	401,360	11.87		0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Call			2,309.35000	2.30935	2,481,810	11.89		0.00	0	0
R2040 On 01/08/2019 Bond Future	10.36	Call			5,880.13000	5.88013	6,071,850	13.33		0.00	0	0
R2040 On 01/08/2019 Bond Future	10.36	Put			931.96000	0.93196	867,420	13.33		0.00	0	0
R2040 On 01/08/2019 Bond Future	10.37	Call			5,941.52000	5.94152	6,134,060	13.35		0.00	0	0
R2040 On 01/08/2019 Bond Future	10.37	Put			916.90000	0.91690	853,180	13.35		0.00	0	0
R2040 On 01/08/2019 Bond Future	10.38	Call			6,003.18000	6.00318	6,196,540	13.38		0.00	0	0
R2040 On 01/08/2019 Bond Future	10.38	Put			902.23000	0.90223	839,330	13.38		0.00	0	0
R2040 On 07/11/2019 Bond Future	10.05	Put			2,804.50000	2.80450	2,697,240	13.01		0.00	0	0
R2040 On 07/11/2019 Bond Future	10.03	Call			4,768.45000	4.76845	4,913,520	12.97		0.00	0	0
R2040 On 07/11/2019 Bond Future	10.03	Put			2,863.85000	2.86385	2,754,950	12.97		0.00	0	0
R2040 On 07/11/2019 Bond Future	10.04	Call			4,818.42000	4.81842	4,964,320	12.99		0.00	0	0
R2040 On 07/11/2019 Bond Future	10.04	Put			2,834.02000	2.83402	2,725,950	12.99		0.00	0	0
R2040 On 07/11/2019 Bond Future	10.05	Call			4,868.58000	4.86858	5,015,290	13.01		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			9.65741	93.81032	9.68730	93.55121		12.21		0.00	0	37,759
R2044 On 01/08/2019 Bond Future			9.71631	91.16867	9.74694	90.90625		12.77		0.00	0	0
R2044 On 07/11/2019 Bond Future			9.76807	93.05968	9.79878	92.79922		13.28		0.00	0	0
Total R2044 Future										0.00	0	37,759
R2044 On 02/05/2019 Bond Future	9.91	Call			2,363.06000	2.36306	2,540,100	12.50		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			470.54000	0.47054	388,470	12.50		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,425.96000	2.42596	2,605,580	12.52		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/05/2019	Bond Future	9.92	Put			450.01000	0.45001	370,520	12.52	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,300.78000	2.30078	2,475,210	12.48	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			491.83000	0.49183	407,150	12.48	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			4,564.00000	4.56400	4,373,920	12.05	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			6,144.12000	6.14412	6,342,630	14.08	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			914.52000	0.91452	850,610	14.08	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			6,206.78000	6.20678	6,406,110	14.10	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			899.90000	0.89990	836,810	14.10	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			6,081.57000	6.08157	6,279,250	14.05	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			1,153.78000	1.15378	1,226,120	12.05	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,169.80000	2.16980	2,048,350	12.95	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			3,127.58000	3.12758	3,268,550	12.95	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			7,030.66000	7.03066	7,239,830	14.43	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			929.38000	0.92938	864,640	14.05	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			729.74000	0.72974	676,490	14.43	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			5,013.13000	5.01313	5,164,460	13.72	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,847.29000	2.84729	2,738,160	13.72	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			5,064.32000	5.06432	5,216,480	13.74	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			2,817.29000	2.81729	2,708,990	13.74	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,962.12000	4.96212	5,112,610	13.70	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			2,877.59000	2.87759	2,767,620	13.70	0.00	0	0
Total R2044 Option												0.00	0	300
Total For R2044												0.00	0	38,059
R2048	On	02/05/2019	Bond Future			9.61030	93.23989	9.63509	93.01707		12.64	0.00	0	103,341
R2048	On	01/08/2019	Bond Future			9.66182	94.96808	9.68717	94.74256		12.63	0.00	0	100
R2048	On	07/11/2019	Bond Future			9.71380	92.49506	9.73909	92.27234		13.78	0.00	0	0
Total R2048 Future												0.00	0	103,441
R2048	On	02/05/2019	Bond Future	9.90	Call			2,754.15000	2.75415	2,909,370	13.50	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			430.72000	0.43072	363,120	13.50	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,821.58000	2.82158	2,978,860	13.52	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			412.47000	0.41247	346,930	13.52	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,687.18000	2.68718	2,840,310	13.47	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			449.58000	0.44958	379,890	13.47	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			6,388.84000	6.38884	6,559,240	13.79	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			899.75000	0.89975	844,630	13.79	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			6,453.70000	6.45370	6,624,810	13.81	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			885.08000	0.88508	830,670	13.81	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			6,518.67000	6.51867	6,690,490	13.84	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			870.64000	0.87064	816,940	13.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			5,247.39000	5.24739	5,376,980	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			2,836.01000	2.83601	2,742,880	14.15		0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Call			5,300.86000	5.30086	5,431,160	14.17		0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Put			2,805.71000	2.80571	2,713,290	14.17		0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Call			5,194.36000	5.19436	5,323,230	14.13		0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Put			2,866.90000	2.86690	2,773,050	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			6.64828	102.62880	6.65868	102.62184		0.18		0.00	0	6,013
R207 On 01/08/2019 Bond Future			6.10833	100.88979	6.12106	100.88424		0.17		0.00	0	50
R207 On 07/11/2019 Bond Future			3.56061	102.98205	3.54651	102.98458		0.06		0.00	0	0
Total R207 Future										0.00	0	6,063
R207 On 02/05/2019 Bond Future	7.62	Call			639.17000	0.63917	646,130	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			645.78000	0.64578	652,740	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			632.55000	0.63255	639,510	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			528.59000	0.52859	534,140	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			532.90000	0.53290	538,450	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			524.27000	0.52427	529,820	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			265.67000	0.26567	268,200	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			263.87000	0.26387	266,400	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			267.48000	0.26748	270,010	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			6.82831	100.53599	6.84795	100.50157		0.84		0.00	0	15,592
R208 On 01/08/2019 Bond Future			6.71720	102.39935	6.73894	102.36588		0.89		0.00	0	0
R208 On 07/11/2019 Bond Future			6.49389	101.11687	6.51376	101.09091		0.93		0.00	0	0
Total R208 Future										0.00	0	15,592
R208 On 02/05/2019 Bond Future	8.04	Call			2,060.41000	2.06041	2,094,830	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			2,026.30000	2.02630	2,060,720	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			2,043.36000	2.04336	2,077,780	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	Put			1.96000	0.00196	1,680	1.53	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,157.88000	2.15788	2,191,080	1.53	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			1.86000	0.00186	1,590	1.53	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,172.73000	2.17273	2,205,950	1.53	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			1.76000	0.00176	1,510	1.53	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,143.03000	2.14303	2,176,220	1.53	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			575.67000	0.57567	593,110	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			163.78000	0.16378	155,260	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			586.00000	0.58600	603,570	1.08	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			161.13000	0.16113	152,740	1.08	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			565.11000	0.56511	582,430	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			166.21000	0.16621	157,570	1.07	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	15,592
R209	On	02/05/2019	Bond Future			9.42035	74.06930	9.44507	73.90385		12.04	5,184,851.00	70	101,914
R209	On	01/08/2019	Bond Future			9.47172	75.44215	9.49699	75.27478		12.02	0.00	0	0
R209	On	07/11/2019	Bond Future			9.52072	73.85304	9.54587	73.68821		13.00	0.00	0	0
Total R209 Future												5,184,851.00	70	101,914
R209	On	02/05/2019	Bond Future	10.50	Call			6,584.88000	6.58488	6,748,980	14.15	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			4.11000	0.00411	2,760	14.15	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			7,786.68000	7.78668	7,951,840	14.15	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			0.76000	0.00076	0,470	14.15	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			96.25000	0.09625	75,970	12.96	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			3,359.92000	3.35992	3,505,090	12.96	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,895.11000	1.89511	2,006,720	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			349.52000	0.34952	295,680	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			1,251.19000	1.25119	1,134,790	11.79	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			611.91000	0.61191	660,960	11.79	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,944.47000	1.94447	2,057,760	12.37	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			334.15000	0.33415	281,990	12.37	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,994.30000	1.99430	2,109,230	12.38	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			319.34000	0.31934	268,820	12.38	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			6,409.41000	6.40941	6,548,880	14.00	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			425.45000	0.42545	397,550	14.00	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			4,841.46000	4.84146	4,967,000	13.27	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			702.72000	0.70272	660,890	13.27	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,723.35000	2.72335	2,617,010	11.73	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			680.30000	0.68030	639,530	13.31	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			1,403.80000	1.40380	1,464,830	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			1,241.87000	1.24187	1,177,580	12.49	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			3,206.21000	3.20621	3,309,290	12.49	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			4,890.90000	4.89090	5,016,980	13.29	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			691.48000	0.69148	650,190	13.29	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,940.33000	4.94033	5,066,930	13.31	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,868.36000	3.86836	3,962,220	13.42	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,232.58000	2.23258	2,161,610	13.42	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,908.42000	3.90842	4,002,810	13.44	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,209.37000	2.20937	2,138,930	13.44	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,948.41000	3.94841	4,043,330	13.46	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,186.17000	2.18617	2,116,260	13.46	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												5,184,851.00	70	138,434
R210	On	02/05/2019	Bond Future			184.99006	184.99006	185.04003	185.04003			0.00	0	1,628
R210	On	01/08/2019	Bond Future			188.46429	188.46429	188.51811	188.51811			0.00	0	0
R210	On	07/11/2019	Bond Future			189.82029	189.82029	189.89051	189.89051			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			157.26095	157.26095	157.26304	157.26304			0.00	0	8,946
R212	On	01/08/2019	Bond Future			158.02680	158.02680	158.03135	158.03135			0.00	0	0
R212	On	07/11/2019	Bond Future			161.34376	161.34376	161.36126	161.36126			0.00	0	0
Total R212 Future												0.00	0	8,946
Total For R212												0.00	0	8,946
R213	On	02/05/2019	Bond Future			9.16603	85.84029	9.19562	85.65209		9.62	1,459,284.93	17	28,739
R213	On	01/08/2019	Bond Future			9.21892	87.43132	9.24932	87.24093		9.58	0.00	0	0
R213	On	07/11/2019	Bond Future			9.27179	85.69044	9.30222	85.50296		10.33	0.00	0	0
Total R213 Future												1,459,284.93	17	28,739
R213	On	02/05/2019	Bond Future	9.49	Call			2,078.12000	2.07812	2,220,550	9.94	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			236.03000	0.23603	190,260	9.94	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			2,128.40000	2.12840	2,272,490	9.95	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			224.69000	0.22469	180,580	9.95	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			2,028.23000	2.02823	2,168,970	9.92	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			247.83000	0.24783	200,370	9.92	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			5,003.73000	5.00373	5,154,330	10.71	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			537.87000	0.53787	498,080	10.71	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			5,052.78000	5.05278	5,203,920	10.73	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			528.83000	0.52883	489,580	10.73	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			4,954.91000	4.95491	5,104,950	10.69	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			547.20000	0.54720	506,850	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			3,732.74000	3.73274	3,842,710	10.75	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			1,986.81000	1.98681	1,909,300	10.75	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,771.69000	3.77169	3,882,270	10.77	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			1,965.97000	1.96597	1,889,070	10.77	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,693.92000	3.69392	3,803,290	10.74	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			2,007.85000	2.00785	1,929,740	10.74	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												1,459,284.93	17	28,739
R214	On	02/05/2019	Bond Future			9.62553	72.88865	9.65535	72.68085		13.00	0.00	0	21,077
R214	On	01/08/2019	Bond Future			9.67785	74.23961	9.70836	74.02907		12.97	0.00	0	0
R214	On	07/11/2019	Bond Future			9.73075	72.47909	9.76134	72.27002		14.07	0.00	0	0
Total R214 Future												0.00	0	21,077
R214	On	02/05/2019	Bond Future	9.86	Call			1,829.51000	1.82951	1,966,150	13.22	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			428.95000	0.42895	357,790	13.22	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,878.94000	1.87894	2,017,670	13.24	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			411.07000	0.41107	342,000	13.24	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,780.61000	1.78061	1,915,120	13.20	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			447.47000	0.44747	374,180	13.20	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,880.06000	4.88006	5,036,760	14.15	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			796.69000	0.79669	742,850	14.15	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,930.34000	4.93034	5,087,710	14.18	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			784.37000	0.78437	731,200	14.18	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,830.01000	4.83001	4,986,040	14.13	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			809.33000	0.80933	754,820	14.13	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			4,041.77000	4.04177	4,162,150	14.43	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,377.76000	2.37776	2,289,070	14.43	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			4,083.01000	4.08301	4,204,040	14.45	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,353.38000	2.35338	2,265,340	14.45	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			4,000.90000	4.00090	4,120,610	14.41	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,402.60000	2.40260	2,313,240	14.41	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	21,077
Total for Bond												1,000,348,722.95	19,448	944,588
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			661.10400	661.10400	659.78800	659.78800				0.00	0	449
GOVI On 01/08/2019 GOVI			673.35300	673.35300	672.02600	672.02600				0.00	0	2
GOVI On 07/11/2019 GOVI			687.31000	687.31000	686.01000	686.01000				0.00	0	0
Total GOVI Future										0.00	0	451
GOVI On 02/05/2019 GOVI	647.86	Call			119,280.00000	11.92800	132,440,000			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			119,180.00000	11.91800	132,340,000			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			119,080.00000	11.90800	132,240,000			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			333,460.00000	33.34600	346,730,000			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			333,360.00000	33.33600	346,630,000			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			333,560.00000	33.35600	346,830,000			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			131,000.00000	13.10000	144,000,000			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			130,900.00000	13.09000	143,900,000			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			131,100.00000	13.11000	144,100,000			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	451
Total for GOVI										0.00	0	451
AL37 On 02/05/2019 Index Future			634.19200	634.19200	633.57800	633.57800				0.00	0	0
AL37 On 01/08/2019 Index Future			645.94300	645.94300	645.33100	645.33100				0.00	0	0

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			659.33100	659.33100	658.76000	658.76000			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			736.48100	736.48100	735.27300	735.27300			0.00	0	0
AL7T On 01/08/2019 Index Future			750.12700	750.12700	748.91200	748.91200			0.00	0	0
AL7T On 07/11/2019 Index Future			765.67500	765.67500	764.49600	764.49600			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			667.42500	667.42500	666.12400	666.12400			0.00	0	898
ALBI On 01/08/2019 Index Future			679.79100	679.79100	678.48000	678.48000		244,724,760.00		36	74
ALBI On 07/11/2019 Index Future			693.88200	693.88200	692.59800	692.59800		0.00		0	0
Total ALBI Future								244,724,760.00		36	972
Total For ALBI								244,724,760.00		36	972
IGOV On 02/05/2019 Index Future			254.88500	254.88500	254.89200	254.89200			0.00	0	723
IGOV On 01/08/2019 Index Future			259.67000	259.67000	259.68300	259.68300			0.00	0	299
IGOV On 07/11/2019 Index Future			265.11900	265.11900	265.15300	265.15300			0.00	0	0
Total IGOV Future								0.00		0	1,022
Total For IGOV								0.00		0	1,022
Total for Index								244,724,760.00		36	1,994
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			96.25000	96.25000	96.26000	96.26000			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 :								1,245,073,482.95		19,484	947,084
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.26367			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			8.67000	101.40562	8.67000	101.38198			0.00	0	0

Contract 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	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	105.04600	10.00000	105.01900				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	104.28384	10.84000	104.25344				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	101.17206	11.37000	101.14167				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	101.25504	11.81000	101.22347				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	34.13779	100.00000	34.06140				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	26.19028	100.00000	26.13168				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
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100				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	276.99758				0.00	0	150,000,000
Total ABCPI3 SPOT										0.00	0	150,000,000
Total For ABCPI3										0.00	0	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
ABFN0: On 17/03/2020 Spot Bond					0.00000	101.37059				0.00	500,000,000	1,650,000,000

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 ABFN08 SPOT										0.00	500,000,000	1,650,000,000
Total For ABFN08										0.00	500,000,000	1,650,000,000
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.70425				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond					0.00000	101.69273				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN10 On 09/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond					0.00000	101.88291				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond					0.00000	102.66316				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond					0.00000	102.04909				0.00	400,000,000	400,000,000
Total ABFN15 SPOT										0.00	400,000,000	400,000,000
Total For ABFN15										0.00	400,000,000	400,000,000
ABFN15 On 11/11/2022 Spot Bond					0.00000	102.65999				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN16 On 17/05/2019 Spot Bond					0.00000	101.24269				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond					0.00000	102.16159				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN18 On 30/05/2020 Spot Bond					0.00000	101.33603				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN20 On 30/05/2022 Spot Bond					0.00000	102.31712				0.00	1,200,000,000	300,000,000
Total ABFN21 SPOT										0.00	1,200,000,000	300,000,000
Total For ABFN21										0.00	1,200,000,000	300,000,000
ABFN21 On 30/05/2024 Spot Bond					0.00000	103.10480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.53799				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.08581				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	99.86361				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	101.85030				0.00	3,000,000,000	1,500,000,000
Total ABFN26 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ABFN26										0.00	3,000,000,000	1,500,000,000
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.95902				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	100.98749				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	101.49043				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	101.33938				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	101.25292				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	101.29027				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	101.29769				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	101.44575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.47661				0.00	0	1,200,000,000
Total ABFN35 SPOT										0.00	0	1,200,000,000
Total For ABFN35										0.00	0	1,200,000,000
ABFN35 On 07/02/2026 Spot Bond					0.00000	101.49531				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	101.53476				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	102.82272				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	101.41491				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	98.97362				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	100.98466				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	100.96052				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	100.33851				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	101.29922				0.00	0	120,000,000
Total ABK9 SPOT										0.00	0	120,000,000
Total For ABK9										0.00	0	120,000,000
ABKI02 On 05/06/2020 Spot Bond			6.11000	6.11000	6.11000	145.75394				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	50.32687	100.00000	50.21794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.66000	6.66000	6.66000	126.00810				0.00	0	1,000,000,000
Total ABKI03 SPOT										0.00	0	1,000,000,000
Total For ABKI03										0.00	0	1,000,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	18.55818	100.00000	18.51802				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	117.46169				0.00	0	73,214,400
Total ABKI04 SPOT										0.00	0	73,214,400
Total For ABKI04										0.00	0	73,214,400
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.20117	100.00000	9.18149				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	91.42220				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.22000	195.83356	4.22000	195.82303				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	126.30561				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	173.66529			29,770,400,000,000.00	7,480,000,000	3,740,000,000	
Total ABN62 SPOT									29,770,400,000,000.00	7,480,000,000	3,740,000,000	
Total For ABN62									29,770,400,000,000.00	7,480,000,000	3,740,000,000	
ABN63 On 07/12/2033 Spot Bond			3.92000	3.92000	3.92000	215.81525			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			9.25500	9.25500	9.25500	96.04901			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			9.91000	9.91000	9.91000	106.29687			0.00	0	10,000,000	
Total ABN79 SPOT									0.00	0	10,000,000	
Total For ABN79									0.00	0	10,000,000	
ABN80 On 31/03/2021 Spot Bond			8.04500	8.04500	8.04500	97.88264			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.45500	10.45500	10.45500	103.40398			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.07000	102.53277	8.07000	102.51060		10,006,800,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,006,800,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,006,800,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.17500	104.90626	8.17500	104.88305		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	103.85703	9.20000	103.83123		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			8.75000	106.42394	8.75000	106.39876		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			7.88000	105.96445	7.88000	105.94183		0.00	0	10,000,000	
Total ABS14 SPOT								0.00	0	10,000,000	
Total For ABS14								0.00	0	10,000,000	
ABS15 On 11/11/2022 Spot Bond			8.45500	108.06173	8.45500	108.03702		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			9.19500	110.17641	9.19500	110.14905		0.00	0	20,000,000	
Total ABS16 SPOT								0.00	0	20,000,000	
Total For ABS16								0.00	0	20,000,000	
ABS17 On 11/11/2027 Spot Bond			9.36500	111.82645	9.36500	111.79817		28,095,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								28,095,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								28,095,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			8.61500	104.89893	8.61500	104.87489		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	102.66431	8.47500	102.64090		0.00	0	9,477,600,000	
Total ABS6 SPOT								0.00	0	9,477,600,000	
Total For ABS6								0.00	0	9,477,600,000	
ABS7 On 11/09/2026 Spot Bond			9.28500	98.19289	9.28500	98.16868		66,109,200,000,000.00	7,120,000,000	3,935,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS7 SPOT									6,109,200,000,000.00	7,120,000,000	3,935,000,000
Total For ABS7									6,109,200,000,000.00	7,120,000,000	3,935,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.66643	100.00000	9.64515			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.76000	3.76000	3.76000	290.12046			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.36000	154.37335	3.36000	154.36856			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100			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	89.97808			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09E On 20/12/2025 Spot Bond					0.00000	89.06291			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	101.70547			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	230.71316			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	230.70772			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	100.56700				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100				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	100.56880				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	103.12789				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	100.56722				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	100.53762				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	100.74959				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	100.56405				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	101.13617				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	100.57870				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	100.58058				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	100.58058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.59064				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.59064				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	156.90645				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	159.41797				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	96.80795				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	100.56171				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	101.51150				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	101.85957				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	100.55932				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	100.55046				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	101.35487				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	101.67229				0.00	0	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI02 SPOT										0.00	0	130,000,000
Total For AECI02										0.00	0	130,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	101.17215				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.17879				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	101.11240				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	48,000,000,000	158,000,000,000	
Total AGL02 SPOT									10,000,000,000,000.00	48,000,000,000	158,000,000,000	
Total For AGL02									10,000,000,000,000.00	48,000,000,000	158,000,000,000	
AGT01 On 10/10/2023 Spot Bond					0.00000	101.77053				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	102.00717				0.00	640,000,000	160,000,000
Total AHF2A3 SPOT										0.00	640,000,000	160,000,000
Total For AHF2A3										0.00	640,000,000	160,000,000
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.66685				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	101.87434				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	101.96592				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	101.97328				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	102.54072				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	102.42725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	103.35738			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	103.01717			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.80404			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	101.19744			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			9.85500	101.36287	9.85500	101.33594			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	101.23730			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	101.29041			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	101.66157			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		933,930,521,600,000.00	9,339,305,216	9,339,305,216	
Total AHY2U SPOT								13,930,521,600,000.00	9,339,305,216	9,339,305,216	
Total For AHY2U								13,930,521,600,000.00	9,339,305,216	9,339,305,216	
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		26,371,750,800,000.00	263,717,508	263,717,508	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIG2U SPOT									26,371,750,800,000.00	263,717,508	263,717,508
Total For AIG2U									26,371,750,800,000.00	263,717,508	263,717,508
AIR02 On 30/04/2023 Spot Bond			9.25500	113.28804	9.25500	113.25989			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.94500	104.63771	8.94500	104.61242			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.74000	98.93686	10.74000	98.90828			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.29000	177.24594	4.29000	177.23607			0.00	0	60,000,000
Total AIRL01 SPOT									0.00	0	60,000,000
Total For AIRL01									0.00	0	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	100.84062			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	99.72963			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	101.12392			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	101.78783			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	100.43266			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	101.90763			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.95613				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	234.13744	4.17000	234.12514				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02L On 20/06/2019 Spot Bond					0.00000	100.65566				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03L 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
ASN03L On 10/11/2019 Spot Bond					0.00000	100.03604				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.18500	209.55346	4.18500	209.54241				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04L 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
ASN05L On 22/04/2020 Spot Bond					0.00000	102.03183				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	101.86992				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06L On 30/04/2020 Spot Bond					0.00000	101.78996				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06L 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
ASN06L On 07/02/2020 Spot Bond					0.00000	101.55385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN071 On 20/06/2020 Spot Bond					0.00000	100.63228				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN081 On 20/09/2020 Spot Bond					0.00000	100.54329				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN082 On 20/06/2020 Spot Bond					0.00000	101.60003				0.00	171,200,000	42,800,000
Total ASN083 SPOT										0.00	171,200,000	42,800,000
Total For ASN083										0.00	171,200,000	42,800,000
ASN084 On 03/09/2020 Spot Bond					0.00000	101.06291				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN085 On 01/10/2020 Spot Bond					0.00000	122.50534				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN090 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
ASN092 On 21/10/2020 Spot Bond					0.00000	99.73846				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN093 On 10/11/2020 Spot Bond					0.00000	101.48727				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN094 On 20/12/2020 Spot Bond					0.00000	86.53323				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN110 On 02/12/2020 Spot Bond					0.00000	100.97074				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 07/03/2021 Spot Bond					0.00000	100.88422				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	100.70820				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	100.70233				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.09000	151.41252	4.09000	151.40482				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.11257				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	82.39460				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.67935				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.69964				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.13500	151.23225	4.13500	151.22438				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	121.46069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.99133				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.88000	161.91375	4.88000	161.90230				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.59735				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.28732				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.45653				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.92974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177 On 20/06/2022 Spot Bond					0.00000	100.62138				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 12/06/2020 Spot Bond					0.00000	100.72964				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 30/06/2022 Spot Bond					0.00000	100.25781				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			4.51000	101.38692	4.51000	101.38062				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	100.53160				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 20/06/2022 Spot Bond					0.00000	100.53645				0.00	340,000,000	170,000,000
Total ASN203 SPOT										0.00	340,000,000	170,000,000
Total For ASN203										0.00	340,000,000	170,000,000
ASN203 On 20/06/2022 Spot Bond					0.00000	100.57002				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 24/08/2021 Spot Bond					0.00000	101.31397				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	101.42913				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	101.01058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.03658				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	101.00556				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	101.02028				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.00448				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	100.62019				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	100.53455				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	101.38508				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	101.37994				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	101.27851				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	101.23464				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	100.75085				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	100.42895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30(On 20/12/2023 Spot Bond					0.00000	100.55816				0.00	0	100,000,000
Total ASN300 SPOT										0.00	0	100,000,000
Total For ASN300										0.00	0	100,000,000
ASN31(On 20/12/2023 Spot Bond					0.00000	100.65548				0.00	0	400,000,000
Total ASN310 SPOT										0.00	0	400,000,000
Total For ASN310										0.00	0	400,000,000
ASN31(On 17/01/2020 Spot Bond					0.00000	104.62047				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31(On 20/01/2021 Spot Bond					0.00000	100.76714				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond					0.00000	101.60579				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond					0.00000	100.29588				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31(On 31/03/2029 Spot Bond			4.20500	4.20500	4.20500	91.50830				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31(On 28/02/2033 Spot Bond			4.33500	4.33500	4.33500	89.74840				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32(On 20/06/2024 Spot Bond					0.00000	100.23010				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN75(On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.67287				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			8.29000	105.26124	8.29000	105.23776		16,580,000,000,000.00		2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW19 SPOT									16,580,000,000,000.00	2,000,000,000	1,000,000,000
Total For BAW19									16,580,000,000,000.00	2,000,000,000	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.32000	102.97476	8.32000	102.95195			0.00	0	130,000,000
Total BAW21 SPOT									0.00	0	130,000,000
Total For BAW21									0.00	0	130,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.45754	9.30000	100.43273			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.96972			0.00	90,000,000	90,000,000
Total BAW22 SPOT									0.00	90,000,000	90,000,000
Total For BAW22									0.00	90,000,000	90,000,000
BAW24 On 30/09/2019 Spot Bond					0.00000	100.88165			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	102.19189			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	102.14456			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	101.18611			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	100.87366			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	100.67373			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.22629			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	102.03118				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.58500	107.76661	11.58500	107.73310				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			11.67000	11.67000	11.67000	104.22524				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	100.33405				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	100.31522				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	101.45816				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.31789				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.38579				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.31532				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.34500	11.34500	11.34500	99.78027				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.29800				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.38583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.29800				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			12.18000	12.18000	12.18000	100.32535				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.28429				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	100.39785				0.00	0	410,000,000
Total BAYB07 SPOT										0.00	0	410,000,000
Total For BAYB07										0.00	0	410,000,000
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.40652				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.41123				0.00	0	660,000,000
Total BAYB11 SPOT										0.00	0	660,000,000
Total For BAYB11										0.00	0	660,000,000
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.35804				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	100.36382				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	100.36382				0.00	0	920,000,000
Total BAYB14 SPOT										0.00	0	920,000,000
Total For BAYB14										0.00	0	920,000,000
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.36382				0.00	0	60,000,000
Total BAYB15 SPOT										0.00	0	60,000,000
Total For BAYB15										0.00	0	60,000,000
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC124 On 30/05/2019 Spot Bond					0.00000	100.88711				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	99.97786				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	101.34300				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	101.37495				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	100.79385				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	100.39031				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			8.91000	8.91000	8.91000	95.02010				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	8.07353	100.00000	8.05556				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	101.65603				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.40575				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	105.35206	8.98500	105.32649				0.00	0	10,000,000
Total BGL02 SPOT										0.00	0	10,000,000
Total For BGL02										0.00	0	10,000,000
BGL03 On 05/02/2020 Spot Bond					0.00000	103.47565				0.00	0	90,000,000
Total BGL03 SPOT										0.00	0	90,000,000
Total For BGL03										0.00	0	90,000,000
BGL04 On 05/02/2020 Spot Bond			8.72500	102.83179	8.72500	102.80754				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			10.17000	102.69856	10.17000	102.67088				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	103.26721				0.00	0	10,000,000
Total BGL06 SPOT										0.00	0	10,000,000
Total For BGL06										0.00	0	10,000,000
BGL07 On 03/09/2022 Spot Bond			10.51500	104.87367	10.51500	104.84447				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	101.12405				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			9.87000	102.46067	9.87000	102.43386				0.00	0	10,000,000
Total BGL09 SPOT										0.00	0	10,000,000
Total For BGL09										0.00	0	10,000,000
BGL10 On 05/05/2021 Spot Bond					0.00000	101.99239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.65000	108.62871	10.65000	108.59757			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	106.35854			0.00	0	658,000,000
Total BGL12 SPOT									0.00	0	658,000,000
Total For BGL12									0.00	0	658,000,000
BGL13 On 20/08/2021 Spot Bond			9.30000	106.69110	9.30000	106.66432			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	106.32490			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.31827			0.00	0	70,000,000
Total BGL15 SPOT									0.00	0	70,000,000
Total For BGL15									0.00	0	70,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.36200			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	104.53822			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	102.56315			0.00	0	90,000,000
Total BGL18 SPOT									0.00	0	90,000,000
Total For BGL18									0.00	0	90,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	103.94233			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	105.69849			0.00	8,150,000,000	4,075,000,000
Total BGT01 SPOT									0.00	8,150,000,000	4,075,000,000
Total For BGT01									0.00	8,150,000,000	4,075,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.37277			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	102.66867	7.91500	102.64679		34,826,000,000,000.00		4,400,000,000	2,200,000,000

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 BID06 SPOT									14,826,000,000,000.00	4,400,000,000	2,200,000,000
Total For BID06									14,826,000,000,000.00	4,400,000,000	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.70063			0.00	0	500,000,000
Total BID07 SPOT									0.00	0	500,000,000
Total For BID07									0.00	0	500,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.24573			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.41144			0.00	0	300,000,000
Total BID09 SPOT									0.00	0	300,000,000
Total For BID09									0.00	0	300,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.29774			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			8.68500	107.31425	8.68500	107.28905			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	101.90779			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	99.97299			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	100.26044			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	100.48432			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	101.10556			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	100.46550			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	101.72759			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.80424				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	100.04074				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.26572				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	101.66231				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	100.44667				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	100.38353				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	100.37930				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	101.75006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.53537				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.31422				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	101.88075	9.83000	101.85426				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	103.06531				0.00	0	600,000,000
Total CBL20 SPOT										0.00	0	600,000,000
Total For CBL20										0.00	0	600,000,000
CBL22 On 06/05/2020 Spot Bond			8.97000	103.20767	8.97000	103.18266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.77257			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	101.70316			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.27000	108.19318	9.27000	108.16610			0.00	0	5,000,000
Total CBL26 SPOT									0.00	0	5,000,000
Total For CBL26									0.00	0	5,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	102.14697			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	101.17492			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			9.88000	112.82627	9.88000	112.79638			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			9.77500	111.15837	9.77500	111.12923		21,505,000,000,000.00	2,200,000,000	1,600,000,000	
Total CCT02 SPOT								21,505,000,000,000.00	2,200,000,000	1,600,000,000	
Total For CCT02								21,505,000,000,000.00	2,200,000,000	1,600,000,000	
CCT03 On 15/03/2025 Spot Bond			9.88500	106.44728	9.88500	106.41937		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			10.05500	10.05500	10.05500	102.64259		5,982,725,000,000.00	595,000,000	595,000,000	
Total CCT04 SPOT								5,982,725,000,000.00	595,000,000	595,000,000	
Total For CCT04								5,982,725,000,000.00	595,000,000	595,000,000	
CGR14 On 25/11/2020 Spot Bond			10.00000	105.46840	10.00000	105.44090		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	101.34502		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	103.78845		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	100.67490				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.70893				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.94330				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	99.68282				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	100.60482				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	101.74613				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	100.51691				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	102.11354				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	101.89042				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					0.00000	100.28461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.76197				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	148.83388	3.14000	148.75607				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			4.06000	4.06000	4.06000	145.01020				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	105.46800	10.00000	105.44100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 14/11/2022 Spot Bond					0.00000	101.52176				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.53500	100.99818	10.53500	100.96953				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.05500	97.52148	11.05500	97.49298				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	100.62147				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	101.49137				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 20/06/2023 Spot Bond					0.00000	100.62019				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/12/2023 Spot Bond					0.00000	100.66137				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	99.88330				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 20/03/2024 Spot Bond			9.71500	103.86021	9.71500	103.83345				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 06/08/2023 Spot Bond					0.00000	101.89184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.85500	104.90673	11.85500	104.87390				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	101.96139				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	101.92943				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	109.00058				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			8.67000	102.72232	8.67000	102.69863				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	100.10960				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.03807	10.98000	99.00931				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	100.67150	11.00000	100.64221				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.61399				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.64500	102.27294	11.64500	102.24149				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	100.66590				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.55505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	102.03876				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	100.58781				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	101.50366				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	100.55814				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	100.82252				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	100.96369				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	101.44273				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	101.43513				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.55802				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	99.63767				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	100.56098				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 18/07/2020 Spot Bond					0.00000	104.10485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.41402				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	101.01775				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.45570				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.57036				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	100.63761				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	99.79257				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	100.49300				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	100.66707				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	104.42418				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	102.52419				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	102.19425				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	100.79028				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	100.61115				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	100.58463				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	101.75424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	142.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	101.08095				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			8.57000	109.60303	8.57000	109.57763				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			4.36000	150.33484	4.36000	150.32611				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	112.08369	6.34000	112.07120				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	110.67648	6.58000	110.66344				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	100.68608				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	101.34779				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	101.91398				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	101.08971				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	104.67796				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46(On 16/02/2022 Spot Bond			9.84000	104.59404	9.84000	104.56629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.46500	102.25519	9.46500	102.22950				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	100.68458				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	100.35937				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	100.34621				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	101.52250				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	101.24215				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	101.43624				0.00	0	7,830,000,000
Total CLN472 SPOT										0.00	0	7,830,000,000
Total For CLN472										0.00	0	7,830,000,000
CLN472 On 23/06/2021 Spot Bond					0.00000	101.19968				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	100.61701				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	23.40488	100.00000	23.35251				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	101.19497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.42097				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	103.24132				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	101.91515				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			8.77000	105.51326	8.77000	105.48839				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	101.12606				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			12.14500	105.43062	12.14500	105.56706				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			8.94500	102.42044	8.94500	102.39569				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	100.66510				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	101.52150				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	102.10330				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	100.26993				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	100.61666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.27000	111.57267	11.27000	105.68670				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.02714				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			9.54500	103.22170	9.54500	103.19555				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	102.55675				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	103.54122				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	101.27599				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.02247				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	99.99979				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	99.99965				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	100.63604				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	99.99965				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.87605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	101.69324				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	100.62308				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	101.25912				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	99.99970				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	98.28066				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	101.11980				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	100.49824	9.96000	100.71570				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	101.32519	10.01000	104.47100				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	101.20358				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	101.79860	9.60000	103.37002				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	100.75787				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	100.57762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	101.07157				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	101.43744				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	100.83450	9.20000	100.80985				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	101.88659				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	101.85969				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	104.93180				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	102.36919				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	103.52186				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	100.72805				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	100.75787				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	101.27964				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	100.58774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	99.82850				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.13500	10.13500	10.13500	103.32147				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	97.69474				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	101.90412				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	101.38329				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	100.73192				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	99.83935				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	107.32400				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	101.07242				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	101.73025				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	99.84178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.60500	103.51551	9.60500	103.48868				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			9.65500	102.22319	9.65500	102.19700				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			9.74500	106.08161	9.74500	106.04967				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	101.11943				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	241.28245				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	101.11860				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	103.98700				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	112.75400				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	100.65825				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	101.44108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	101.97383				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	101.15535				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	99.82724				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	105.78100				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	101.41753				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	102.04273	10.16000	104.19198				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.60500	103.12213	9.60500	105.80147				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	101.12583				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	101.05934				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	99.82321				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	100.72306				0.00	0	130,000,000
Total CLN567 SPOT										0.00	0	130,000,000
Total For CLN567										0.00	0	130,000,000
CLN568 On 11/02/2024 Spot Bond					0.00000	100.70453				0.00	0	260,000,000

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 CLN568 SPOT										0.00	0	260,000,000
Total For CLN568										0.00	0	260,000,000
CLN568 On 13/05/2021 Spot Bond					0.00000	100.74447				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.75187				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.83500	103.87516	9.83500	102.85354				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	100.53074				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	100.53914				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	100.38768				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	100.38645				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	100.18183				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 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			8.91000	95.04287	8.91000	95.02010				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	100.54354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	100.54347			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	100.56393			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	101.33728			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			8.52000	116.91929	8.52000	116.89249		5,112,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT								5,112,000,000,000.00	600,000,000	300,000,000	
Total For COJ05								5,112,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			8.75000	104.13557	8.75000	104.11134		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			10.16500	109.93182	10.16500	109.90187		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.29500	107.00575	9.29500	106.97904		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			9.79000	98.02326	9.79000	97.99767		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			11.30000	94.13923	11.30000	94.11096		4,520,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,520,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,520,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.25500	93.20805	11.25500	93.18001		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			11.76000	11.76000	11.76000	99.90465		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.58022				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	100.69357				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	100.74981				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	100.41092				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	100.51591				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	100.36135				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	100.35937				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.38182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.74983			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	101.71717			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	88.43162			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	101.02689			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	101.18543			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	101.48683			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			9.57500	9.57500	9.57500	107.82682			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	101.21063			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			8.16500	104.53072	8.16500	104.50774			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	102.56572	8.27500	102.54275			0.00	0	60,000,000
Total DV22 SPOT									0.00	0	60,000,000
Total For DV22									0.00	0	60,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	57.35512	100.00000	57.22678			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.64500	105.58185	8.64500	105.55717		30,084,600,000,000.00		3,480,000,000	3,027,733,000

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 DV23 SPOT									10,084,600,000,000.00	3,480,000,000	3,027,733,000
Total For DV23									10,084,600,000,000.00	3,480,000,000	3,027,733,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.91130	100.00000	14.87793			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.91130	100.00000	14.87793			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			8.84500	104.67392	8.84500	104.64890			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.39504	9.69000	101.36854			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.39504	9.69000	101.36854			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			10.98000	96.23177	10.98000	96.20335			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.45306	10.10000	101.42544			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.45306	10.10000	101.42544			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	101.13972			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.30600			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	100.60279			0.00	5,400,000,000	2,700,000,000
Total DVF20B SPOT									0.00	5,400,000,000	2,700,000,000
Total For DVF20B									0.00	5,400,000,000	2,700,000,000
DVF20C On 31/08/2020 Spot Bond					0.00000	101.19277			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	101.88785			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.03519			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.93431				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	101.70689				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	101.83205				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	101.91701				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	100.21333				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	100.21670				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	100.22120				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.07500	109.18065	8.07500	104.16889				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	45.77278	100.00000	45.67036				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	101.89071	8.33500	101.86810				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.48000	103.98122	8.48000	103.95776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.25500	103.46758	9.25500	103.44214				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	102.03998	4.43000	102.03406				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			4.16000	94.06051	4.16000	94.05556				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	123.36030	2.25000	123.36020				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			4.06500	128.52292	4.04000	128.76781				0.00	0	8,860,000,000
Total EL28 SPOT										0.00	0	8,860,000,000
Total For EL28										0.00	0	8,860,000,000
EL29 On 19/11/2029 Spot Bond			4.03000	114.87973	4.03000	114.87406				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	112.50274	4.03000	112.49719				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	103.96295	4.09000	103.95773				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			4.13000	95.57885	4.13000	95.57390				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	123.36030	2.25000	123.36020				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			8.20000	104.97890	8.20000	104.95560				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.17000	105.34988	8.17000	105.32695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.27500	103.52973	10.27500	103.50107				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			10.78000	10.78000	10.78000	98.28444				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			10.83000	10.83000	10.83000	99.19125				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			10.40500	10.40500	10.40500	102.63542				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			10.25500	10.25500	10.25500	103.39561				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			11.04000	11.04000	11.04000	88.40608				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	102.20889				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	102.05983				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	100.83362				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	100.25702				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.92450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond					0.00000	101.02963				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 07/11/2019 Spot Bond					0.00000	101.81759				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond					0.00000	101.58406				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 06/11/2020 Spot Bond					0.00000	102.32625				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond					0.00000	101.03905				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond					0.00000	100.95983				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	100.83224				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond					0.00000	100.84641				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.71676				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 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
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	40,000,000,000
Total EPF10U SPOT									10,000,000,000,000.00	20,000,000,000	40,000,000,000
Total For EPF10U									10,000,000,000,000.00	20,000,000,000	40,000,000,000
EPFC3L On 06/09/2019 Spot Bond					0.00000	100.82688			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	101.46551			0.00	0	0
Total EPFC41 SPOT									0.00	0	0
Total For EPFC41									0.00	0	0
EPFC4L On 04/03/2020 Spot Bond					0.00000	100.87271			0.00	0	0
Total EPFC42 SPOT									0.00	0	0
Total For EPFC42									0.00	0	0
EPFC4L On 03/10/2019 Spot Bond					0.00000	100.17027			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			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.74793			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	102.03913			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
EQS11L 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	0
Total EQT01U SPOT									0.00	0	0
Total For EQT01U									0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.29133			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	101.33399			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	101.36187			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	101.47517			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	105.46800	10.00000	105.44100			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	101.97429			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	101.31171			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	101.43379			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	101.24200			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	101.28435			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			8.81500	105.84732	8.81500	105.82210		44,075,000,000,000.00	5,000,000,000	5,528,367,000	

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									14,075,000,000,000.00	5,000,000,000	5,528,367,000
Total For ES23									14,075,000,000,000.00	5,000,000,000	5,528,367,000
ES23/R On 25/01/2023 Spot Bond			10.00000	102.09730	10.00000	102.06977			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			9.75500	90.73308	9.75500	90.70946			23,412,000,000,000.00	2,400,000,000	3,747,829,300
Total ES26 SPOT									23,412,000,000,000.00	2,400,000,000	3,747,829,300
Total For ES26									23,412,000,000,000.00	2,400,000,000	3,747,829,300
ES26/R On 02/04/2026 Spot Bond			7.85000	100.21060	7.85000	100.18952			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			10.70500	77.27136	10.73000	77.09961			72,794,000,000,000.00	6,800,000,000	3,423,869,200
Total ES33 SPOT									72,794,000,000,000.00	6,800,000,000	3,423,869,200
Total For ES33									72,794,000,000,000.00	6,800,000,000	3,423,869,200
ES33/R On 15/09/2033 Spot Bond			7.50000	100.56178	7.50000	100.54166			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			11.01000	83.07184	11.01000	83.04738			2,202,000,000,000.00	200,000,000	2,719,667,100
Total ES42 SPOT									2,202,000,000,000.00	200,000,000	2,719,667,100
Total For ES42									2,202,000,000,000.00	200,000,000	2,719,667,100
ES42/R On 25/04/2042 Spot Bond			8.50000	103.94053	8.50000	103.91676			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	99.86387			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	101.30696			0.00	0	140,000,000
Total EXX02 SPOT									0.00	0	140,000,000
Total For EXX02									0.00	0	140,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.54647			0.00	0	0

Contract 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	100.56400				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	12.60061	100.00000	12.56905				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	20.54756	100.00000	20.49610				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	101.08735				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	100.37108				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	100.88957				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	101.73508				0.00	0	130,000,000
Total FIFB11 SPOT										0.00	0	130,000,000
Total For FIFB11										0.00	0	130,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.40643				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	101.52122				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	101.22153				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
FNT00€ On 03/05/2019 Spot Bond					0.00000	101.94452				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FNT00€ On 14/06/2019 Spot Bond					0.00000	101.40384				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										0.00	0	0
FNT00€ On 07/05/2019 Spot Bond					0.00000	101.04178				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	100.75205				0.00	0	0
Total FNT011 SPOT										0.00	0	0
Total For FNT011										0.00	0	0
FNT01€ On 03/07/2019 Spot Bond					0.00000	100.16014				0.00	0	0

Contract 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	100.36603				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	100.18740				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	101.12978				0.00	0	810,000,000
Total FRB12 SPOT										0.00	0	810,000,000
Total For FRB12										0.00	0	810,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	102.33647				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			9.87000	9.87000	9.87000	103.79245				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	102.92671				0.00	100,000,000	240,000,000
Total FRB15 SPOT										0.00	100,000,000	240,000,000
Total For FRB15										0.00	100,000,000	240,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.24508				0.00	0	40,000,000
Total FRB16 SPOT										0.00	0	40,000,000
Total For FRB16										0.00	0	40,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	104.32878				0.00	0	3,610,000,000
Total FRB17 SPOT										0.00	0	3,610,000,000
Total For FRB17										0.00	0	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	104.11263				0.00	0	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	0	3,620,000,000
Total For FRB18									0.00	0	3,620,000,000
FRB19 On 14/04/2021 Spot Bond			10.57000	103.06796	10.57000	103.03880			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.71183			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	103.76401			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	106.41420			0.00	120,000,000	2,430,000,000
Total FRB22 SPOT									0.00	120,000,000	2,430,000,000
Total For FRB22									0.00	120,000,000	2,430,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	103.54450			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	102.68024			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	100.72825			0.00	0	0
Total FRB25 SPOT									0.00	0	0
Total For FRB25									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.52000	153.71844	3.52000	153.71301			0.00	0	50,000,000
Total FRBI22 SPOT									0.00	0	50,000,000
Total For FRBI22									0.00	0	50,000,000
FRBI23 On 07/12/2023 Spot Bond			3.76000	3.76000	3.76000	290.12046		300,800,000,000.00		80,000,000	2,000,000,000
Total FRBI23 SPOT								300,800,000,000.00		80,000,000	2,000,000,000
Total For FRBI23								300,800,000,000.00		80,000,000	2,000,000,000
FRBI25 On 31/01/2025 Spot Bond			3.81500	3.81500	3.81500	128.18188		0.00		0	0
Total FRBI25 SPOT								0.00		0	0
Total For FRBI25								0.00		0	0
FRBI28 On 31/03/2028 Spot Bond			3.95500	174.01371	3.95500	174.00570		0.00		0	80,000,000
Total FRBI28 SPOT								0.00		0	80,000,000
Total For FRBI28								0.00		0	80,000,000
FRBI29 On 31/03/2029 Spot Bond			4.06700	4.06700	4.06700	92.63117		0.00		0	0

Contract 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										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.45000	4.45000	4.45000	203.49152				0.00	0	20,000,000
Total FRBI33 SPOT										0.00	0	20,000,000
Total For FRBI33										0.00	0	20,000,000
FRBI46 On 31/03/2046 Spot Bond			4.78500	87.16756	4.78500	87.16162				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			4.83000	88.75730	4.83000	88.75106				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	121.99315				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	101.46396				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	100.62408				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	95.53454				0.00	0	0

Contract 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	105.46800	10.00000	105.44100				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	100.60710				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	100.62427				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	102.12161				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	100.59671				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	101.57968				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	101.71853				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	101.66367				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			4.17000	151.09223	4.17000	151.08423				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	101.26246				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			5.03000	147.70045	5.03000	147.68920				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	100.84700				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	106.78646				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	98.57309				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	107.07108				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	99.45477				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	100.55743				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	106.85399				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	106.68547				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	104.32692				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	106.58722			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	104.28330			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	103.43230			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	106.59861			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	102.16766			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	99.08103			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	103.42139			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	101.65360			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	100.70736			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	100.67782			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	104.16065			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	100.35333				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	102.12249				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	107.65672				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	106.49852	3.45500	106.49495				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.02209				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	99.90794				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	100.29753				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	100.67305				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	101.03391				0.00	1,580,000,000	790,000,000
Total FRC266 SPOT										0.00	1,580,000,000	790,000,000
Total For FRC266										0.00	1,580,000,000	790,000,000
FRC26: On 06/08/2023 Spot Bond					0.00000	104.84123				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	101.79519				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	101.17844				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	101.80919				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	101.85304				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	104.34697	9.80000	104.31940				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	100.73211				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	100.73372				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	100.90867				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	100.33841				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	101.20403				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	100.59654				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	101.31896				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	102.16627				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	103.13244				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
FRC284 On 11/11/2024 Spot Bond					0.00000	101.78345				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	100.55107				0.00	680,000,000	340,000,000
Total FRC285 SPOT										0.00	680,000,000	340,000,000
Total For FRC285										0.00	680,000,000	340,000,000
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	100.44376				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	101.56489				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	101.56489				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	100.54753				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	100.61430				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	100.95856				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	100.53399				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			4.81000	4.81000	4.81000	148.54883				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			4.75000	4.75000	4.75000	148.78433				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			4.73000	4.73000	4.73000	148.86293				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			4.83000	84.73407	4.83000	84.72824			0.00	0	20,000,000
Total FRI33 SPOT									0.00	0	20,000,000
Total For FRI33									0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI38 On 31/01/2038 Spot Bond			4.73500	98.19697	4.73500	98.19028			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.49600			0.00	8,400,000,000	4,200,000,000
Total FRJ20 SPOT									0.00	8,400,000,000	4,200,000,000
Total For FRJ20									0.00	8,400,000,000	4,200,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.09266			0.00	100,000,000	50,000,000
Total FRJ21 SPOT									0.00	100,000,000	50,000,000
Total For FRJ21									0.00	100,000,000	50,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.07268			0.00	0	1,425,000,000
Total FRJ22 SPOT									0.00	0	1,425,000,000
Total For FRJ22									0.00	0	1,425,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.12477			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	101.31342			0.00	2,000,000,000	675,000,000
Total FRJ24 SPOT									0.00	2,000,000,000	675,000,000
Total For FRJ24									0.00	2,000,000,000	675,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.39777			0.00	0	492,000,000
Total FRJ25 SPOT									0.00	0	492,000,000
Total For FRJ25									0.00	0	492,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.81935			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	103.98540			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	101.36508			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	101.02763			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			3.98000	3.98000	3.98000	109.40659			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	101.79350			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	101.79350			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			4.12000	107.21965	4.12000	107.21411			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	211.07091	4.12000	211.06015			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			4.91000	95.80025	4.91000	95.79326			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	210.35799			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	102.12920			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	124.96762	4.29000	124.96058			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	113.87696	3.70500	113.87236			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			4.51000	101.38692	4.51000	101.38062			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	207.58926	4.27000	207.57779			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	206.44433	4.32000	206.43268			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	159.80688	3.82000	112.19002			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	205.76112	4.35000	205.74934			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			5.48000	88.47578	5.48000	88.46797			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	159.67257	5.06000	159.66052			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			5.01000	94.46280	5.01000	94.45566			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	165.72951	4.58000	165.71912			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	164.95820	4.64000	164.94759			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	194.56137	4.86000	194.54756			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	99.04393			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			4.94000	95.39659	4.94000	95.38956			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			5.19500	5.19500	5.19500	92.04099			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			4.72000	98.40580	4.72000	98.39913			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	167.41487	4.45000	167.40493			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	199.51668	4.63000	199.50377			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	165.72951	4.58000	165.71912			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	165.72951	4.58000	165.71912			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.87000	162.03931	4.87000	162.02789			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.87000	162.03931	4.87000	162.02789			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	122.98125	4.59000	122.97333			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			3.87000	152.29754	3.87000	152.29070			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	161.28760	4.93000	161.27600			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	160.78869	4.97000	160.77694			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	123.17828	4.56000	123.17044			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	168.19932	4.39000	168.18963			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	160.65245			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	24.30788			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	29.42577			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	33.35707			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	36.96767			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	20.11035			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	24.33404			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	28.20907			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	31.59685			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	11.78939			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	14.62313			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	14.43630				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	11.88379				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	102.04918				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	102.17703				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	24.26763				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	24.26760				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	33.55658				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	108.33606				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	102.70566				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	100.60267			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	94.56938			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	100.39314			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	93.33520			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	93.25884			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	103.56391			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	106.06711			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	110.14282			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	109.81033			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	103.03845			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	101.93230			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	100.79892			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	100.32508			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	99.97098			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	292.36016			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	293.66637			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	285.24247			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			3.66000	153.14816	3.66000	153.14217			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	101.78036			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			3.36000	154.37335	3.36000	154.36856			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	101.62753			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			3.96000	103.06375	3.96000	103.05887			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	79.15591	3.64000	110.37103			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	128.62996			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	128.42294			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	283.06834			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	104.34422	7.80500	104.32215			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			7.98000	101.30658	7.98000	101.28493			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			8.45500	8.45500	8.45500	98.57613			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			8.87500	111.81260	8.87500	111.78593			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			9.50500	103.15974	9.50500	103.13327			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.37500	100.94021	9.37500	100.91495		15,468,750,000,000.00	1,650,000,000	2,250,000,000	
Total FRX26 SPOT								15,468,750,000,000.00	1,650,000,000	2,250,000,000	
Total For FRX26								15,468,750,000,000.00	1,650,000,000	2,250,000,000	
FRX27 On 07/03/2027 Spot Bond			9.42500	105.17491	9.42500	105.14859		0.00	0	5,500,000,000	
Total FRX27 SPOT								0.00	0	5,500,000,000	
Total For FRX27								0.00	0	5,500,000,000	
FRX28 On 26/07/2028 Spot Bond			9.61500	105.15288	9.61500	105.12560		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			9.86000	101.16315	9.86000	101.13625		0.00	0	200,000,000	
Total FRX30 SPOT								0.00	0	200,000,000	
Total For FRX30								0.00	0	200,000,000	
FRX31 On 21/02/2031 Spot Bond			10.05000	97.52655	10.05000	97.50014		0.00	0	1,400,000,000	
Total FRX31 SPOT								0.00	0	1,400,000,000	
Total For FRX31								0.00	0	1,400,000,000	

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			10.09000	103.40958	10.09000	103.38178			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.08000	73.84232	11.08000	73.82045			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	101.21194			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	101.26478			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	101.30811			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	101.50157			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	101.33152			0.00	400,000,000	200,000,000
Total FS3A5 SPOT									0.00	400,000,000	200,000,000
Total For FS3A5									0.00	400,000,000	200,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.60085			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	101.08461				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	100.44537				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	100.94220				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	101.17819				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1U 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
FS6D1U 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
FS6E1U 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	103.90366				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.19338				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1U 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	101.06956				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	101.08175				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	101.16098				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	101.25840				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	101.31924				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	103.39523				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	100.49879				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	101.42447				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	102.60197				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	101.21180				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	99.91118				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	101.59804				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	99.95901				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	101.35287				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			9.18500	103.36504	9.18500	103.33954				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	101.05567				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	101.42892				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0

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	101.39940				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			10.05500	99.17865	10.05500	99.15207				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	99.88927				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	100.10193				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	100.73288				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	100.84898				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	100.78380				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	100.32563				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	100.70763				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	100.72431				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	100.74521				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	100.99340				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
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	12,500,000,000		
Total H6T1U SPOT								10,000,000,000,000.00	25,000,000,000	12,500,000,000		
Total For H6T1U								10,000,000,000,000.00	25,000,000,000	12,500,000,000		
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.13641				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	100.94452				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	101.72355				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	100.05616				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	99.99974				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	99.99981				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	100.47725				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	100.32126				0.00	50,000,000	65,000,000
Total HILB09 SPOT										0.00	50,000,000	65,000,000
Total For HILB09										0.00	50,000,000	65,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB10 On 17/03/2022 Spot Bond					0.00000	100.80168				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.66207				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	100.65843				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	105.46800	10.00000	105.44100				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	101.37076				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	99.89498				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	99.91104				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	100.24969				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			7.09000	105.15008	7.09000	105.12984				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	42.78162	100.00000	42.68588				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			3.92000	288.26358	3.92000	288.25041			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.10000	4.10000	4.10000	289.14932			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			3.96000	82.13275	3.96000	97.08734			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			10.55000	92.01852	10.55000	91.99238		40,828,500,000,000.00	3,870,000,000	2,535,000,000	
Total HWAY34 SPOT								10,828,500,000,000.00	3,870,000,000	2,535,000,000	
Total For HWAY34								10,828,500,000,000.00	3,870,000,000	2,535,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.84504	100.00000	10.82077			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			10.55500	91.73334	10.55500	91.70727		10,555,000,000,000.00	1,000,000,000	500,000,000	
Total HWAY35 SPOT								10,555,000,000,000.00	1,000,000,000	500,000,000	
Total For HWAY35								10,555,000,000,000.00	1,000,000,000	500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.84484	100.00000	10.82056			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.15156			0.00	0	3,000,000,000
Total HWF08 SPOT									0.00	0	3,000,000,000
Total For HWF08									0.00	0	3,000,000,000
HWF09 On 19/09/2019 Spot Bond					0.00000	100.68710			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	105.46800	10.00000	105.44100			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			3.13000	132.99743	3.14000	132.92242		995,766,086,274,000.00	318,136,129,800	156,417,573,400	
Total I2025 SPOT								15,766,086,274,000.00	318,136,129,800	156,417,573,400	
Total For I2025								15,766,086,274,000.00	318,136,129,800	156,417,573,400	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	31/03/2029	Spot Bond			3.28000	99.34052	3.28000	99.33776			267,753,261,104,000.00	81,632,091,800	95,758,336,600
Total I2029 SPOT												17,753,261,104,000.00	81,632,091,800	95,758,336,600
Total For I2029												17,753,261,104,000.00	81,632,091,800	95,758,336,600
I2033	On	28/02/2033	Spot Bond			3.33000	101.02885	3.33000	101.02595			709,310,977,002,000.00	213,006,299,400	115,835,495,400
Total I2033 SPOT												19,310,977,002,000.00	213,006,299,400	115,835,495,400
Total For I2033												19,310,977,002,000.00	213,006,299,400	115,835,495,400
I2038	On	31/01/2038	Spot Bond			3.36000	119.79124	3.36000	119.78753			181,778,360,736,000.00	54,100,702,600	269,821,235,100
Total I2038 SPOT												11,778,360,736,000.00	54,100,702,600	269,821,235,100
Total For I2038												11,778,360,736,000.00	54,100,702,600	269,821,235,100
I2046	On	31/03/2046	Spot Bond			3.41000	111.65552	3.41000	111.65200			389,178,631,710,000.00	114,128,631,000	221,164,338,800
Total I2046 SPOT												19,178,631,710,000.00	114,128,631,000	221,164,338,800
Total For I2046												19,178,631,710,000.00	114,128,631,000	221,164,338,800
I2050	On	31/12/2050	Spot Bond			3.42000	116.75215	3.43000	116.51019			225,483,595,920,000.00	65,930,876,000	284,837,141,812
Total I2050 SPOT												15,483,595,920,000.00	65,930,876,000	284,837,141,812
Total For I2050												15,483,595,920,000.00	65,930,876,000	284,837,141,812
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL100 On 24/05/2020 Spot Bond					0.00000	101.06412			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.66000	8.66000	8.66000	104.55544			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	101.49558			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	99.85657			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	101.48425			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	101.11468			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	286.98713	4.03000	286.97317			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	100.77766			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	101.13105			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	101.13103			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	101.17741			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	101.16154			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL116 On 20/06/2020 Spot Bond					0.00000	100.50486				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	99.91589				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	101.76062				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	101.22798				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	99.97855				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	101.29441				0.00	50,000,000,000	50,000,000,000
Total IBL123 SPOT										0.00	50,000,000,000	50,000,000,000
Total For IBL123										0.00	50,000,000,000	50,000,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	101.32103				0.00	50,000,000,000	65,000,000,000
Total IBL124 SPOT										0.00	50,000,000,000	65,000,000,000
Total For IBL124										0.00	50,000,000,000	65,000,000,000
IBL127 On 02/04/2020 Spot Bond					0.00000	100.20332				0.00	8,000,000,000	10,000,000,000
Total IBL127 SPOT										0.00	8,000,000,000	10,000,000,000
Total For IBL127										0.00	8,000,000,000	10,000,000,000
IBL128 On 11/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total IBL128 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For IBL128									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
IBL36 On 31/01/2022 Spot Bond			3.46000	3.46000	3.46000	153.95845				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	105.46800	10.00000	105.44100				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	100.64818				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			8.34500	102.63111	8.34500	102.60793			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			9.30500	105.14744	9.30500	105.12102			0.00	0	10,000,000
Total IBL60 SPOT									0.00	0	10,000,000
Total For IBL60									0.00	0	10,000,000
IBL64 On 29/07/2019 Spot Bond					0.00000	101.87768			0.00	0	420,000,000
Total IBL64 SPOT									0.00	0	420,000,000
Total For IBL64									0.00	0	420,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	101.68736			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			3.51000	153.75927	3.51000	153.75388			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	101.87567			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	101.54575			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			9.39500	105.73024	9.39500	105.70343			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	101.33944			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	102.08379			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL87 On 20/05/2019 Spot Bond			8.13000	103.99477	8.13000	103.97181			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			8.37000	107.75231	8.37000	107.72790			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	30.48580	100.00000	30.41758			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	101.13649			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	99.97724			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	100.92957			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.04552			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	100.72634			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	100.19107			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.04381			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	99.69746	9.17000	104.16184			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	10.25296	100.00000	10.23001			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	101.64461			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			8.22000	99.94473	8.22000	104.08247		8,220,000,000,000.00	1,000,000,000	500,000,000	
Total IDCG03 SPOT								8,220,000,000,000.00	1,000,000,000	500,000,000	
Total For IDCG03								8,220,000,000,000.00	1,000,000,000	500,000,000	
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.37815			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			9.45500	104.05396	9.45500	104.02741			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	101.36765			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			11.48000	103.38186	11.48000	103.32187			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	101.44510			0.00	0	300,000,000
Total IDCG09 SPOT									0.00	0	300,000,000
Total For IDCG09									0.00	0	300,000,000
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.90961			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			9.85500	108.76517	9.85500	108.73643			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	102.08185			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.11746				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	101.35197				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.78962				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	101.49544				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.51143				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	100.70123				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	100.72958				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	99.93474				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	100.65587				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
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.31789	100.00000	5.30612				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC01 On 10/12/2024 Spot Bond			8.75500	102.77240	8.75500	102.74821			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			7.02000	103.16488	7.02000	103.14533			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	105.46800	10.00000	105.44100				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	99.90283				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	101.02406				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	101.64943				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.76479				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	100.95185				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	83.95799				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	101.57405				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	102.21256				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	100.31721				0.00	0	10,000,000
Total INLV02 SPOT										0.00	0	10,000,000
Total For INLV02										0.00	0	10,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	102.52196				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV04 On 11/02/2021 Spot Bond			10.67000	105.49654	10.67000	105.46624			0.00	0	10,000,000
Total INLV04 SPOT									0.00	0	10,000,000
Total For INLV04									0.00	0	10,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	102.86434			0.00	0	0
Total INLV05 SPOT									0.00	0	0
Total For INLV05									0.00	0	0
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPC22U SPOT									0.00	0	0
Total For IPC22U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100			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	100.31928			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	100.92912			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	100.82305			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	100.59960			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	100.48161			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	100.48698			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	100.49235			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	100.57255			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF21 On 17/03/2022 Spot Bond					0.00000	101.36392			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	100.69222			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.58532			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	99.90901			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	101.43913			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	101.45496			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	100.40993			0.00	320,000,000	670,000,000
Total IPF30 SPOT									0.00	320,000,000	670,000,000
Total For IPF30									0.00	320,000,000	670,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	100.42037			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	101.58351			0.00	0	0
Total IPFC21 SPOT									0.00	0	0
Total For IPFC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.53713	2.75000	100.52955			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.54000	142.53611	6.54000	142.51975			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	101.02392			0.00	0	190,000,000
Total IV025 SPOT									0.00	0	190,000,000
Total For IV025									0.00	0	190,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	100.12278			0.00	0	120,000,000
Total IV026 SPOT									0.00	0	120,000,000
Total For IV026									0.00	0	120,000,000
IV030 On 31/01/2025 Spot Bond			5.14000	5.14000	5.14000	119.42235			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	119.42235			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	100.86265			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	102.25885			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			10.57000	105.12595	10.57000	105.09605			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	106.69314			0.00	300,000,000	300,000,000
Total IV035 SPOT									0.00	300,000,000	300,000,000
Total For IV035									0.00	300,000,000	300,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	102.47407			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV038 On 23/09/2021 Spot Bond					0.00000	100.53170				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			5.61000	5.61000	5.61000	145.45157				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.33281				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			10.92000	102.65876	10.92000	102.62911				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	107.27744				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			10.81000	10.81000	10.81000	108.59711				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	102.17448				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			4.56000	149.54256	4.56000	149.53306				0.00	0	300,000,000
Total IV045 SPOT										0.00	0	300,000,000
Total For IV045										0.00	0	300,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.68419				0.00	0	370,000,000
Total IV046 SPOT										0.00	0	370,000,000
Total For IV046										0.00	0	370,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	100.51161				0.00	0	1,500,000,000
Total IV050 SPOT										0.00	0	1,500,000,000
Total For IV050										0.00	0	1,500,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	157.46686	5.24000	157.45422				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	99.93880				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	99.65421				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	99.51252				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	99.36285				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	99.22010				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	98.95608				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	98.79430				0.00	0	0
Total IVA893 SPOT										0.00	0	0
Total For IVA893										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA894 On 13/06/2019 Spot Bond			7.65000	7.65000	7.65000	98.63559			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	98.49306			0.00	0	0
Total IVA895 SPOT									0.00	0	0
Total For IVA895									0.00	0	0
IVA898 On 11/07/2019 Spot Bond			7.65000	7.65000	7.65000	98.06793			0.00	0	0
Total IVA898 SPOT									0.00	0	0
Total For IVA898									0.00	0	0
IVA899 On 18/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA899 SPOT									0.00	0	0
Total For IVA899									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100			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	100.24036			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	100.24573			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	99.71560			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	102.35396	8.60000	102.33037			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	83.03354	100.00000	82.85341			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			8.44000	103.84650	8.44000	103.82279			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC049 On 21/11/2019 Spot Bond					0.00000	101.22409				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	100.90428				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	101.64817				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	102.05749				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	100.21720				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	101.16163				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			9.29000	107.21980	9.29000	107.19305				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	100.33535				0.00	200,000,000	230,000,000
Total IVC097 SPOT										0.00	200,000,000	230,000,000
Total For IVC097										0.00	200,000,000	230,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	101.92698				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	100.34057				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	100.86451				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	100.73272				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC107 On 29/06/2021 Spot Bond					0.00000	100.33709				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	101.92313				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	102.30564				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.94000	105.42820	8.94000	105.40273				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	101.21819				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	100.72606				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	101.37614				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	101.79006				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	101.90627				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	101.61294				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	100.99127				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	102.75932				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC134 On 25/07/2020 Spot Bond					0.00000	101.77046				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	102.08453				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	101.76618				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.10104				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	100.55117				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	99.84266				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	100.93470				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	100.85302				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	100.90080				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	100.47831				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	100.75209				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	100.74819				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC150 On 17/09/2019 Spot Bond					0.00000	99.90980				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	101.48809				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.30587				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	100.93611				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	100.20453				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.37497				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					0.00000	100.13803				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF56U SPOT									0.00	0	0
Total For IVF56U									0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF60U SPOT									0.00	0	0
Total For IVF60U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	102.00324			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	100.62904			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	100.73587			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond					0.00000	100.91350			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	100.33361			0.00	0	10,000,000
Total KAP006 SPOT									0.00	0	10,000,000
Total For KAP006									0.00	0	10,000,000
KAP007 On 26/10/2021 Spot Bond			8.49000	108.60827	8.49000	108.58346			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.33630			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	101.13121			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	101.06618			0.00	0	10,000,000
Total KAP010 SPOT									0.00	0	10,000,000
Total For KAP010									0.00	0	10,000,000
KAP012 On 01/12/2022 Spot Bond					0.00000	101.03480			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	102.23935			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	103.00475			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	99.97580			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			9.84500	120.14763	9.84500	120.11573			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond					0.00000	101.79738			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.09500	103.88035	9.09500	103.85484			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.56607	9.62000	103.53920			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	101.21214	9.71000	101.18563			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	103.77998			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	101.06084			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	101.15431			0.00	400,000,000	200,000,000
Total LBK17 SPOT									0.00	400,000,000	200,000,000
Total For LBK17									0.00	400,000,000	200,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	104.29476			0.00	1,790,000,000	895,000,000
Total LBK18 SPOT									0.00	1,790,000,000	895,000,000
Total For LBK18									0.00	1,790,000,000	895,000,000
LBK20 On 08/06/2022 Spot Bond			9.04500	106.58966	9.04500	106.56376		45,225,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								15,225,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								15,225,000,000,000.00	5,000,000,000	2,500,000,000	
LBK22 On 04/09/2020 Spot Bond					0.00000	101.35312			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.94566			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK24 On 10/10/2024 Spot Bond			9.44500	103.61341	9.44500	103.58729			75,560,000,000,000.00	8,000,000,000	4,000,000,000
Total LBK24 SPOT									75,560,000,000,000.00	8,000,000,000	4,000,000,000
Total For LBK24									75,560,000,000,000.00	8,000,000,000	4,000,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	100.92330			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	101.34145			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.51000	104.61621	10.51000	104.58661			21,020,000,000,000.00	2,000,000,000	1,000,000,000
Total LBK28 SPOT									21,020,000,000,000.00	2,000,000,000	1,000,000,000
Total For LBK28									21,020,000,000,000.00	2,000,000,000	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.34500	104.58921	9.34500	104.56297			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.51676			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	101.20661			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.55195			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	101.88713			0.00	0	300,000,000
Total LBK33 SPOT									0.00	0	300,000,000
Total For LBK33									0.00	0	300,000,000
LBK35 On 26/03/2024 Spot Bond					0.00000	100.39635			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	102.78459	8.07500	102.76212			9,367,000,000,000.00	1,160,000,000	580,000,000
Total LGL04 SPOT									9,367,000,000,000.00	1,160,000,000	580,000,000
Total For LGL04									9,367,000,000,000.00	1,160,000,000	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.73780			0.00	0	90,000,000
Total LGL05 SPOT									0.00	0	90,000,000
Total For LGL05									0.00	0	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL06 On 04/10/2022 Spot Bond			9.44500	102.41287	9.44500	102.38706			47,225,000,000,000.00	5,000,000,000	2,500,000,000
Total LGL06 SPOT									17,225,000,000,000.00	5,000,000,000	2,500,000,000
Total For LGL06									17,225,000,000,000.00	5,000,000,000	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.35661			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	103.25526			0.00	200,000,000	200,000,000
Total LGL08 SPOT									0.00	200,000,000	200,000,000
Total For LGL08									0.00	200,000,000	200,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	104.29117			0.00	80,000,000	140,000,000
Total LGL09 SPOT									0.00	80,000,000	140,000,000
Total For LGL09									0.00	80,000,000	140,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.01526			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	106.60889	12.92500	106.57202			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	102.05550			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	101.82330			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	102.03944			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LOM01 On 25/11/2019 Spot Bond					0.00000	102.51938			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	102.16686			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	101.21352			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.66329			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	101.36790			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	101.45690			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	100.72053			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	101.54555			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	99.34759			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	98.78183			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	99.87899			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	99.69779			0.00	0	0
Total MAQ137 SPOT									0.00	0	0
Total For MAQ137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ13 On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MAQ138 SPOT									0.00	0	0
Total For MAQ138									0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	100.94219			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	101.35494			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	100.51259			0.00	30,959,998,800	25,799,999,000
Total MBF053 SPOT									0.00	30,959,998,800	25,799,999,000
Total For MBF053									0.00	30,959,998,800	25,799,999,000
MBF05 On 27/03/2020 Spot Bond					0.00000	100.75057			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	101.20841			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	101.22087			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	101.17985			0.00	0	500,000,000
Total MBF061 SPOT									0.00	0	500,000,000
Total For MBF061									0.00	0	500,000,000
MBP03 On 12/09/2019 Spot Bond					0.00000	100.96038			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 11/04/2020 Spot Bond					0.00000	99.99982				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.01643				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	101.54245				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	101.03376				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.05207				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	99.91506				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	101.66443				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	101.67682				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	100.33913				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	100.34316				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	100.99833				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	101.01033				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 27/03/2022 Spot Bond					0.00000	100.33916			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	100.34318			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	99.90989	8.23000	99.88738			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	99.91241	8.00000	99.89053			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.14000	99.93314	8.14000	99.91087			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	99.92682	8.91000	99.90245			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	102.31768			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			8.69500	105.79353	8.69500	105.76866			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	101.25941			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	107.15151			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	100.63090			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	99.99776			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF30 On 15/12/2024 Spot Bond			13.57500	13.57500	13.57500	100.28566			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	100.93293			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			8.52000	8.52000	8.52000	103.37126		6,816,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								6,816,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								6,816,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.12171			0.00	0	60,000,000
Total MMIG03 SPOT									0.00	0	60,000,000
Total For MMIG03									0.00	0	60,000,000
MMIG0 On 12/08/2025 Spot Bond			11.30500	11.30500	11.30500	101.75459			0.00	0	30,000,000
Total MMIG04 SPOT									0.00	0	30,000,000
Total For MMIG04									0.00	0	30,000,000
MMIG0 On 12/08/2022 Spot Bond			9.64500	9.64500	9.64500	105.11242		20,254,500,000,000.00	2,100,000,000	1,110,000,000	
Total MMIG05 SPOT								20,254,500,000,000.00	2,100,000,000	1,110,000,000	
Total For MMIG05								20,254,500,000,000.00	2,100,000,000	1,110,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.91405			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	100.58971			0.00	140,000,000	190,000,000
Total MMIG07 SPOT									0.00	140,000,000	190,000,000
Total For MMIG07									0.00	140,000,000	190,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	107.19795			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	100.67658			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	100.95865			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.48984			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	10,000,000
Total MTN08U SPOT									0.00	0	10,000,000
Total For MTN08U									0.00	0	10,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.19713			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	10,000,000
Total MTN09U SPOT									0.00	0	10,000,000
Total For MTN09U									0.00	0	10,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	101.28600			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.08284			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	100.58978			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	100.96188			0.00	0	90,000,000
Total MTN13 SPOT									0.00	0	90,000,000
Total For MTN13									0.00	0	90,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0
Total For MWA3U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.36352			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	101.21212			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MWAR(On 22/11/2021 Spot Bond					0.00000	101.19918			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	100.82480			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	100.78178			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.75012			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	100.56095			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	100.66105			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	100.79004			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			8.89500	101.34992	8.89500	101.32556			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			7.91000	104.63366	7.91000	104.61136			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			9.24500	104.76067	9.24500	104.73451			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			10.30500	103.03574	10.30500	103.00714			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			9.05000	103.11508	9.05000	103.08987			2,715,000,000,000.00	300,000,000	10,300,000,000
Total NBK11A SPOT									2,715,000,000,000.00	300,000,000	10,300,000,000
Total For NBK11A									2,715,000,000,000.00	300,000,000	10,300,000,000
NBK12/ On 19/03/2021 Spot Bond			7.66500	103.63209	7.66500	103.61091			0.00	0	25,000,000
Total NBK12A SPOT									0.00	0	25,000,000
Total For NBK12A									0.00	0	25,000,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.59962	9.38000	100.57456			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			9.04500	103.30138	9.04500	103.27655			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			7.99000	105.31391	7.99000	105.29125			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			8.24000	102.80268	8.24000	102.77975			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			9.44000	101.51472	9.44000	101.48885			0.00	0	105,000,000
Total NBK16A SPOT									0.00	0	105,000,000
Total For NBK16A									0.00	0	105,000,000
NBK17/ On 22/04/2026 Spot Bond			9.61500	106.37881	9.61500	106.35137			23,460,600,000,000.00	2,440,000,000	1,350,000,000
Total NBK17A SPOT									23,460,600,000,000.00	2,440,000,000	1,350,000,000
Total For NBK17A									23,460,600,000,000.00	2,440,000,000	1,350,000,000
NBK18/ On 01/06/2020 Spot Bond			8.81500	103.80983	8.81500	103.78523			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			8.77000	105.81705	8.77000	105.79211			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			9.50500	108.09183	9.50500	108.06426			0.00	0	250,000,000
Total NBK20A SPOT									0.00	0	250,000,000
Total For NBK20A									0.00	0	250,000,000
NBK20 On 25/06/2021 Spot Bond					0.00000	100.59620			0.00	0	60,000,000
Total NBK20B SPOT									0.00	0	60,000,000
Total For NBK20B									0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			10.06500	105.46939	10.06500	105.44078				0.00	0	100,000,000
Total NBK21A SPOT										0.00	0	100,000,000
Total For NBK21A										0.00	0	100,000,000
NBK22/ On 19/11/2022 Spot Bond			9.38500	106.04040	9.38500	106.01353				0.00	0	20,000,000
Total NBK22A SPOT										0.00	0	20,000,000
Total For NBK22A										0.00	0	20,000,000
NBK23/ On 19/11/2025 Spot Bond			9.57500	109.57080	9.57500	109.54250				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	101.53656				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.65500	111.69510	9.65500	111.66601			19,310,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT									19,310,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A									19,310,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	101.41508				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			8.94500	8.94500	8.94500	107.02477				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	104.19090				0.00	200,000,000	640,000,000
Total NBK25B SPOT										0.00	200,000,000	640,000,000
Total For NBK25B										0.00	200,000,000	640,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	18.31927	100.00000	18.27828				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	105.12560				0.00	0	60,000,000
Total NBK26B SPOT										0.00	0	60,000,000
Total For NBK26B										0.00	0	60,000,000
NBK27/ On 10/05/2026 Spot Bond			9.86500	111.13160	9.86500	111.10204				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			9.35500	104.16109	9.35500	104.13479				0.00	0	30,000,000
Total NBK28A SPOT										0.00	0	30,000,000
Total For NBK28A										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28I On 19/11/2020 Spot Bond					0.00000	101.89784			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.80500	105.59480	9.80500	105.56687			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.63000	105.11663	8.63000	105.09210			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	102.48064			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 09/11/2023 Spot Bond			8.61500	106.94466	8.61500	106.91974			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	101.31245			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	101.46600			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.78300			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	103.32927			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	104.32698			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	101.61757			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	103.03963			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			8.17500	102.25950	8.17500	102.23735			0.00	0	10,000,000
Total NBK3A SPOT									0.00	0	10,000,000
Total For NBK3A									0.00	0	10,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	74.91005	100.00000	74.76487			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			11.08000	11.08000	11.08000	55.82319			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	101.80296			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.51319			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.12633			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	102.53367			0.00	0	110,000,000
Total NBK43B SPOT									0.00	0	110,000,000
Total For NBK43B									0.00	0	110,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.50628			0.00	100,000,000	2,000,000,000
Total NBK44B SPOT									0.00	100,000,000	2,000,000,000
Total For NBK44B									0.00	100,000,000	2,000,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.63079			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	102.54453			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	103.18232			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	101.34284			0.00	0	0
Total NBK48B SPOT									0.00	0	0
Total For NBK48B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK49I On 09/11/2023 Spot Bond					0.00000	101.38296				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	101.80427				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	101.12559				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	101.15085				0.00	0	270,000,000
Total NBK52B SPOT										0.00	0	270,000,000
Total For NBK52B										0.00	0	270,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.57201				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.19324				0.00	1,000,000,000	500,000,000
Total NBK54B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK54B										0.00	1,000,000,000	500,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	103.26615				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	100.55523				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			10.25000	102.20996	10.25000	102.18220				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	100.55227				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			10.28500	101.41977	10.28500	101.39213				0.00	0	0
Total NCLN85 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 NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.55523				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	100.55984				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	100.56574				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	100.51301				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0

Contract 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 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
NED17 On 14/10/2019 Spot Bond					0.00000	99.89773			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	99.87174			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	102.68605			0.00	0	150,000,000
Total NED19 SPOT									0.00	0	150,000,000
Total For NED19									0.00	0	150,000,000
NED20 On 01/07/2020 Spot Bond			9.02500	105.68352	9.02500	105.65775		54,691,500,000,000.00	6,060,000,000	3,040,000,000	
Total NED20 SPOT								54,691,500,000,000.00	6,060,000,000	3,040,000,000	
Total For NED20								54,691,500,000,000.00	6,060,000,000	3,040,000,000	
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.50767			0.00	0	510,000,000
Total NEDT1A SPOT									0.00	0	510,000,000
Total For NEDT1A									0.00	0	510,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.65092			0.00	0	50,000,000
Total NEDT1B SPOT									0.00	0	50,000,000
Total For NEDT1B									0.00	0	50,000,000
NET52 On 23/01/2020 Spot Bond					0.00000	101.81339			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	105.18576			0.00	1,140,000,000	750,000,000
Total NGL01 SPOT									0.00	1,140,000,000	750,000,000
Total For NGL01									0.00	1,140,000,000	750,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.52431			0.00	1,105,000,000	1,105,000,000
Total NGL02 SPOT									0.00	1,105,000,000	1,105,000,000
Total For NGL02									0.00	1,105,000,000	1,105,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.32012			0.00	0	0
Total NGL03 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 NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.55967			0.00	290,000,000	290,000,000
Total NGL04 SPOT									0.00	290,000,000	290,000,000
Total For NGL04									0.00	290,000,000	290,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.46246			0.00	0	4,000,000,000
Total NGL05 SPOT									0.00	0	4,000,000,000
Total For NGL05									0.00	0	4,000,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.10318			0.00	0	350,000,000
Total NGL06 SPOT									0.00	0	350,000,000
Total For NGL06									0.00	0	350,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	100.07702			0.00	0	0
Total NGL07 SPOT									0.00	0	0
Total For NGL07									0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	100.34813			0.00	21,570,000,000	12,670,000,000
Total NGLT1A SPOT									0.00	21,570,000,000	12,670,000,000
Total For NGLT1A									0.00	21,570,000,000	12,670,000,000
NGLT1f On 20/10/2023 Spot Bond					0.00000	102.59075			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	100.62986			0.00	1,000,000,000	1,000,000,000
Total NGT103 SPOT									0.00	1,000,000,000	1,000,000,000
Total For NGT103									0.00	1,000,000,000	1,000,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100			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	105.60051	13.50000	105.56241			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	100.92039			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	110.72877			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	109.88493			0.00	0	0
Total NHM005 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 NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.32000	4.32000	4.32000	206.43268				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	174.07387				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.89500	3.89500	3.89500	127.63282				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			4.13000	4.13000	4.13000	92.11665				0.00	0	350,000,000
Total NI29 SPOT										0.00	0	350,000,000
Total For NI29										0.00	0	350,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total NI33 SPOT										0.00	0	5,000,000,000
Total For NI33										0.00	0	5,000,000,000
NI38 On 31/01/2038 Spot Bond			4.51000	4.51000	4.51000	101.38062				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	126.91622				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	124.29415				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	167.79676				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	162.92138	4.80000	162.91020				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			4.22500	105.61023	4.22500	105.60448				0.00	0	0
Total NILB17 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 NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.77500	103.88346	7.77500	103.86158				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	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	101.12653				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	101.21212				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	100.74736				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	100.77159				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	103.53979				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	101.24225				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	101.32881				0.00	400,000,000	200,000,000
Total NQ1A24 SPOT										0.00	400,000,000	200,000,000
Total For NQ1A24										0.00	400,000,000	200,000,000
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.19141				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.19278			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	103.56365			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.18892			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	101.24483			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	103.58750			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	101.24487			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	101.37491			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	101.32312			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			8.57000	116.56600	8.57000	116.53899			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	181.56405	4.16000	181.55458			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			10.70500	113.59256	10.70500	113.56002		131,457,400,000,000.00	12,280,000,000	6,440,000,000	
Total NRA028 SPOT								1,457,400,000,000.00	12,280,000,000	6,440,000,000	
Total For NRA028								1,457,400,000,000.00	12,280,000,000	6,440,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.51022	100.00000	16.47348		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA028/R186										0.00	0	0
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	102.44856				0.00	0	70,000,000
Total NTC19 SPOT										0.00	0	70,000,000
Total For NTC19										0.00	0	70,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	102.36938				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	101.45496				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	101.79600				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	102.19433				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	100.30929				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	100.82090				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	100.84170				0.00	0	0
Total NTC26 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 NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.22389			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	101.68805			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			8.00000	104.20975	8.00000	104.18716			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	101.32341			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			8.77000	8.77000	8.77000	101.47137		26,310,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								26,310,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								26,310,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			9.69500	102.22314	9.69500	102.19684		29,085,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								29,085,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								29,085,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			10.65500	101.99345	10.65500	101.96468		21,310,000,000,000.00	2,000,000,000	1,050,000,000	
Total OML07 SPOT								21,310,000,000,000.00	2,000,000,000	1,050,000,000	
Total For OML07								21,310,000,000,000.00	2,000,000,000	1,050,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	101.92696		0.00	0	120,000,000	
Total OML08 SPOT								0.00	0	120,000,000	
Total For OML08								0.00	0	120,000,000	
OML09 On 14/09/2022 Spot Bond			9.79500	103.98959	9.79500	103.96256		19,590,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML09 SPOT								19,590,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML09								19,590,000,000,000.00	2,000,000,000	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			10.70500	103.81581	10.70500	103.78639		19,697,200,000,000.00	1,840,000,000	920,000,000	
Total OML10 SPOT								19,697,200,000,000.00	1,840,000,000	920,000,000	
Total For OML10								19,697,200,000,000.00	1,840,000,000	920,000,000	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAJ1U SPOT								0.00	0	0	
Total For PBAJ1U								0.00	0	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAV1U SPOT								0.00	0	0	

Contract 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 PBAV1U										0.00	0	0
PBBJ1L 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
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L 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
PBJC1L 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
PBJJ1L 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
PBKJ1L 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
PBKS1L 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
PBKX1L 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
PBLS1L 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
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0

Contract 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 PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.74581				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	101.51105				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	100.98725				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.01054				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	100.93827				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	100.98780				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	101.04454				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	100.85302				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	101.13337				0.00	0	0
Total PRE2A1 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 PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.18760			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	101.23503			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.32984			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	101.34338			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	101.35692			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			8.48000	114.45083	8.50500	114.27559			602,951,789,216,000.00	1,316,385,824,200	2,224,850,038,500
Total R186 SPOT									12,951,789,216,000.00	316,385,824,200	224,850,038,500
Total For R186									12,951,789,216,000.00	316,385,824,200	224,850,038,500
R197 On 07/12/2023 Spot Bond			2.97000	299.57703	2.96000	299.69302			52,502,467,248,000.00	17,677,598,400	30,413,939,700
Total R197 SPOT									52,502,467,248,000.00	17,677,598,400	30,413,939,700
Total For R197									52,502,467,248,000.00	17,677,598,400	30,413,939,700
R202 On 07/12/2033 Spot Bond			3.32000	230.89176	3.32000	230.88497			618,305,852,632,000.00	186,236,702,600	303,300,750,300
Total R202 SPOT									18,305,852,632,000.00	186,236,702,600	303,300,750,300
Total For R202									18,305,852,632,000.00	186,236,702,600	303,300,750,300
R2023 On 28/02/2023 Spot Bond			7.61500	101.33921	7.64500	101.21908			624,102,014,608,500.00	2,577,032,437,900	1,177,849,763,200
Total R2023 SPOT									24,102,014,608,500.00	577,032,437,900	177,849,763,200
Total For R2023									24,102,014,608,500.00	577,032,437,900	177,849,763,200
R2030 On 31/01/2030 Spot Bond			9.06000	94.34003	9.06000	94.31695			870,357,995,284,000.00	979,068,211,400	564,869,834,100
Total R2030 SPOT									10,357,995,284,000.00	979,068,211,400	564,869,834,100
Total For R2030									10,357,995,284,000.00	979,068,211,400	564,869,834,100
R2032 On 31/03/2032 Spot Bond			9.29000	92.51845	9.29000	92.49551			549,846,764,000,000.00	1,889,111,600,000	900,170,775,700
Total R2032 SPOT									19,846,764,000,000.00	889,111,600,000	900,170,775,700
Total For R2032									19,846,764,000,000.00	889,111,600,000	900,170,775,700
R2035 On 28/02/2035 Spot Bond			9.48000	96.10254	9.48000	96.07836			638,167,200,000,000.00	1,333,140,000,000	1,085,100,153,000
Total R2035 SPOT									18,167,200,000,000.00	333,140,000,000	1,085,100,153,000

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 R2035									18,167,200,000,000.00	333,140,000,000	185,100,153,000
R2037 On 31/01/2037 Spot Bond			9.56500	92.61889	9.56500	92.59499			036,627,780,000,000.00	840,212,000,000	927,566,465,000
Total R2037 SPOT									16,627,780,000,000.00	840,212,000,000	927,566,465,000
Total For R2037									16,627,780,000,000.00	840,212,000,000	927,566,465,000
R2040 On 31/01/2040 Spot Bond			9.66000	95.86749	9.66000	95.84252			315,186,240,000,000.00	1,274,864,000,000	1,129,517,099,000
Total R2040 SPOT									15,186,240,000,000.00	274,864,000,000	129,517,099,000
Total For R2040									15,186,240,000,000.00	274,864,000,000	129,517,099,000
R2044 On 31/01/2044 Spot Bond			9.67000	93.09192	9.67000	93.06764			914,436,800,000,000.00	715,040,000,000	814,221,751,400
Total R2044 SPOT									14,436,800,000,000.00	715,040,000,000	814,221,751,400
Total For R2044									14,436,800,000,000.00	715,040,000,000	814,221,751,400
R2048 On 28/02/2048 Spot Bond			9.62000	92.55988	9.62000	92.53626			236,426,154,118,000.00	2,935,179,433,900	1,904,706,016,500
Total R2048 SPOT									16,426,154,118,000.00	935,179,433,900	904,706,016,500
Total For R2048									16,426,154,118,000.00	935,179,433,900	904,706,016,500
R207 On 15/01/2020 Spot Bond			6.70000	102.12835	6.72500	102.09136			806,865,979,940,000.00	120,427,758,200	78,945,991,900
Total R207 SPOT									16,865,979,940,000.00	120,427,758,200	78,945,991,900
Total For R207									16,865,979,940,000.00	120,427,758,200	78,945,991,900
R208 On 31/03/2021 Spot Bond			6.84500	100.04574	6.87000	99.98204			291,236,535,760,500.00	1,357,375,680,900	720,194,782,400
Total R208 SPOT									11,236,535,760,500.00	357,375,680,900	720,194,782,400
Total For R208									11,236,535,760,500.00	357,375,680,900	720,194,782,400
R209 On 31/03/2036 Spot Bond			9.40500	73.70814	9.43000	73.52182			273,253,837,500,000.00	2,899,867,500,000	1,399,236,163,200
Total R209 SPOT									13,253,837,500,000.00	899,867,500,000	399,236,163,200
Total For R209									13,253,837,500,000.00	899,867,500,000	399,236,163,200
R210 On 31/03/2028 Spot Bond			3.24000	184.07540	3.24000	184.07045			24,909,768,000.00	7,688,200	25,052,613,800
Total R210 SPOT									24,909,768,000.00	7,688,200	25,052,613,800
Total For R210									24,909,768,000.00	7,688,200	25,052,613,800
R212 On 31/01/2022 Spot Bond			2.85000	156.48346	2.86000	156.43902			543,214,317,230,000.00	541,478,707,800	269,435,263,600
Total R212 SPOT									13,214,317,230,000.00	541,478,707,800	269,435,263,600
Total For R212									13,214,317,230,000.00	541,478,707,800	269,435,263,600
R213 On 28/02/2031 Spot Bond			9.15000	85.42171	9.18000	85.20930			026,538,089,790,000.00	658,638,042,600	380,744,266,100
Total R213 SPOT									16,538,089,790,000.00	658,638,042,600	380,744,266,100
Total For R213									16,538,089,790,000.00	658,638,042,600	380,744,266,100
R214 On 28/02/2041 Spot Bond			9.64000	72.32363	9.64000	72.30514			670,744,551,580,000.00	588,251,509,500	924,826,031,300
Total R214 SPOT									10,744,551,580,000.00	588,251,509,500	924,826,031,300
Total For R214									10,744,551,580,000.00	588,251,509,500	924,826,031,300
RCG01 On 24/10/2019 Spot Bond					0.00000	102.28249			0.00	0	0
Total RCG01B 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 RCG01B										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	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

Contract 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 RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.84273				0.00	0	700,000,000
Total RDFB05 SPOT										0.00	0	700,000,000
Total For RDFB05										0.00	0	700,000,000
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.63000				0.00	0	300,000,000
Total RDFB07 SPOT										0.00	0	300,000,000
Total For RDFB07										0.00	0	300,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.79810				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	100.94506				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	100.76196				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	100.75554				0.00	0	300,000,000
Total RDFB11 SPOT										0.00	0	300,000,000
Total For RDFB11										0.00	0	300,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.04595				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.02598				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	100.72554				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	100.89470				0.00	0	0
Total RDFB15 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 RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.37498				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	101.41500				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.44706				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	100.46609				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	100.47894				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.49229				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	100.31340				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	100.85216				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	99.89642				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	101.24492				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	101.57345				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

Contract 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 REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.17104				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	100.91948				0.00	0	0
Total RED111 SPOT										0.00	0	0
Total For RED111										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.19843				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	100.22227				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	100.76728				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	101.52801				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	101.23345				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	103.51739				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	104.37340				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	100.23095				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.04521				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	101.98497				0.00	0	0
Total RED901 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.10984				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	101.93300				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	99.74503				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	101.60373				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	99.90894				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.02119				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.40500	102.61778	8.40500	102.59457			7,396,400,000,000.00	880,000,000	720,000,000
Total RW21 SPOT									7,396,400,000,000.00	880,000,000	720,000,000
Total For RW21									7,396,400,000,000.00	880,000,000	720,000,000
RW23 On 10/12/2023 Spot Bond			9.29500	103.98852	9.29500	103.96256			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.78000	100.26898	10.78000	100.24007			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	105.46800	10.00000	105.44100			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	102.00271			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	102.92791			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	101.98143			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	102.16811			0.00	0	180,000,000
Total SBK20 SPOT									0.00	0	180,000,000
Total For SBK20									0.00	0	180,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	103.20681			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	103.45457			0.00	0	265,000,000
Total SBK22 SPOT									0.00	0	265,000,000
Total For SBK22									0.00	0	265,000,000
SBK23 On 28/05/2022 Spot Bond			9.94500	108.53536	9.94500	108.50627			40,376,700,000,000.00	4,060,000,000	2,435,000,000
Total SBK23 SPOT									10,376,700,000,000.00	4,060,000,000	2,435,000,000
Total For SBK23									10,376,700,000,000.00	4,060,000,000	2,435,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.32148			0.00	0	10,000,000
Total SBK24 SPOT									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK24									0.00	0	10,000,000
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
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	106.38071			0.00	0	305,000,000
Total SBK25 SPOT									0.00	0	305,000,000
Total For SBK25									0.00	0	305,000,000
SBK26 On 25/04/2021 Spot Bond			9.32000	110.99940	9.32000	110.97163			0.00	0	5,000,000
Total SBK26 SPOT									0.00	0	5,000,000
Total For SBK26									0.00	0	5,000,000
SBN01 On 31/07/2021 Spot Bond					0.00000	101.65790			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	101.62518			0.00	0	20,000,000
Total SBS18 SPOT									0.00	0	20,000,000
Total For SBS18									0.00	0	20,000,000
SBS19 On 23/06/2021 Spot Bond			8.13000	107.10330	8.13000	107.07985			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.14500	108.73909	9.14500	108.71223		2,137,186,500,000.00		233,700,000	233,700,000
Total SBS20 SPOT								2,137,186,500,000.00		233,700,000	233,700,000
Total For SBS20								2,137,186,500,000.00		233,700,000	233,700,000
SBS21 On 15/05/2026 Spot Bond					0.00000	105.02161			0.00	0	150,000,000
Total SBS21 SPOT									0.00	0	150,000,000
Total For SBS21									0.00	0	150,000,000
SBS24 On 24/05/2019 Spot Bond					0.00000	101.24647			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.24500	103.57155	7.24500	103.55117			0.00	0	10,000,000
Total SBS25 SPOT									0.00	0	10,000,000
Total For SBS25									0.00	0	10,000,000
SBS27 On 20/02/2024 Spot Bond			8.64500	107.19738	8.64500	107.17233			0.00	0	340,000,000
Total SBS27 SPOT									0.00	0	340,000,000
Total For SBS27									0.00	0	340,000,000
SBS29 On 12/06/2019 Spot Bond			7.41000	103.06861	7.41000	103.04795			0.00	0	0
Total SBS29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.26000	97.67150	9.26000	97.64709			2,718,736,000,000.00	293,600,000	293,600,000
Total SBS3 SPOT									2,718,736,000,000.00	293,600,000	293,600,000
Total For SBS3									2,718,736,000,000.00	293,600,000	293,600,000
SBS30 On 12/06/2019 Spot Bond					0.00000	100.80704			0.00	0	44,633,000,000
Total SBS30 SPOT									0.00	0	44,633,000,000
Total For SBS30									0.00	0	44,633,000,000
SBS31 On 12/06/2027 Spot Bond			9.35500	105.64590	9.35500	105.61937			2,538,947,000,000.00	271,400,000	271,400,000
Total SBS31 SPOT									2,538,947,000,000.00	271,400,000	271,400,000
Total For SBS31									2,538,947,000,000.00	271,400,000	271,400,000
SBS33 On 19/09/2019 Spot Bond					0.00000	100.53734			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			9.35500	103.76409	9.35500	103.73832			65,485,000,000,000.00	7,000,000,000	3,510,000,000
Total SBS34 SPOT									65,485,000,000,000.00	7,000,000,000	3,510,000,000
Total For SBS34									65,485,000,000,000.00	7,000,000,000	3,510,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.15960			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	101.50581	8.08500	101.48358			0.00	0	250,000,000
Total SBS37 SPOT									0.00	0	250,000,000
Total For SBS37									0.00	0	250,000,000
SBS38 On 29/01/2025 Spot Bond			8.98500	102.27567	8.98500	102.25084			0.00	0	180,000,000
Total SBS38 SPOT									0.00	0	180,000,000
Total For SBS38									0.00	0	180,000,000
SBS39 On 29/01/2030 Spot Bond			9.91500	100.58948	9.91500	100.56259			2,826,766,500,000.00	285,100,000	295,100,000
Total SBS39 SPOT									2,826,766,500,000.00	285,100,000	295,100,000
Total For SBS39									2,826,766,500,000.00	285,100,000	295,100,000
SBS4 On 16/11/2021 Spot Bond			8.29000	104.18931	8.29000	104.16594			9,616,400,000,000.00	1,160,000,000	580,000,000
Total SBS4 SPOT									9,616,400,000,000.00	1,160,000,000	580,000,000
Total For SBS4									9,616,400,000,000.00	1,160,000,000	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.99735			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			8.46000	108.76361	8.46000	108.73872			0.00	0	0
Total SBS41 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.03500	112.25706	9.03500	112.22966				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.36000	112.98061	9.36000	112.95207				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	102.36566				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.50000	108.55248	8.50000	108.52752				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	102.92610				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	101.92595				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.80022				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.82500	103.36535	8.82500	103.34070				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			9.54500	9.54500	9.54500	102.73361				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	103.91608				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	103.67537				0.00	0	30,000,000
Total SBS53 SPOT										0.00	0	30,000,000
Total For SBS53										0.00	0	30,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.08938				0.00	0	0
Total SBS54 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 SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.70797			0.00	0	25,000,000
Total SBS55 SPOT									0.00	0	25,000,000
Total For SBS55									0.00	0	25,000,000
SBS56 On 12/06/2022 Spot Bond			8.40000	104.45688	8.40000	104.43328			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	101.68506			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	102.76074			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.04218			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.67535			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	101.64076			0.00	2,000,000,000	500,000,000
Total SBS62 SPOT									0.00	2,000,000,000	500,000,000
Total For SBS62									0.00	2,000,000,000	500,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.65968			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	101.70550			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	288.96270	3.86000	288.94997		617,600,000,000.00		160,000,000	1,350,000,000
Total SBSI11 SPOT								617,600,000,000.00		160,000,000	1,350,000,000
Total For SBSI11								617,600,000,000.00		160,000,000	1,350,000,000
SBSI14 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	204.16567		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	105.48480			0.00	13,900,000,000	7,925,000,000
Total SBT101 SPOT									0.00	13,900,000,000	7,925,000,000

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 SBT101									0.00	13,900,000,000	7,925,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	105.19278			0.00	0	60,000,000
Total SBT102 SPOT									0.00	0	60,000,000
Total For SBT102									0.00	0	60,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	100.41040			0.00	0	0
Total SBT103 SPOT									0.00	0	0
Total For SBT103									0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	104.03762			0.00	0	25,000,000
Total SBT201 SPOT									0.00	0	25,000,000
Total For SBT201									0.00	0	25,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.07567			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.69500	106.25538	9.69500	106.22774			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	100.03174			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	100.03188			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	99.99969			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100			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	103.10595			0.00	112,000,000	56,000,000
Total SLI4 SPOT									0.00	112,000,000	56,000,000
Total For SLI4									0.00	112,000,000	56,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.34721			0.00	0	0
Total SLRA1 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 SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.38434				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.31261				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	101.35002				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	101.40698				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	101.42165				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	101.42456				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	101.43213				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	101.52795				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	101.55889				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	101.48870				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	101.52165				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	101.61575				0.00	0	0
Total SNT02 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 SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			9.89500	9.89500	9.89500	106.04400			30,674,500,000,000.00	3,100,000,000	1,550,000,000
Total SNT03 SPOT									30,674,500,000,000.00	3,100,000,000	1,550,000,000
Total For SNT03									30,674,500,000,000.00	3,100,000,000	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.76974			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	101.71867			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	101.68245			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	102.12239			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	101.34110			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	101.35124			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	101.19550			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	101.37556			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	100.80903			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	102.16212			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	100.37734			0.00	0	0
Total SPG004 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 SPG004										0.00	0	0
SPG00: On 15/03/2024 Spot Bond					0.00000	100.66207				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
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			8.21500	99.76575	8.21500	99.74369				0.00	0	1,300,000,000
Total SSA06 SPOT										0.00	0	1,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSA06										0.00	0	1,300,000,000
SSN00: On 31/03/2021 Spot Bond			8.44000	97.21171	8.44000	97.18974				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.44000	97.21171	8.44000	97.18974				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	123.20333				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			10.00500	105.81317	10.00500	105.78479				0.00	0	20,000,000
Total SSN017 SPOT										0.00	0	20,000,000
Total For SSN017										0.00	0	20,000,000
SSN02: On 28/02/2031 Spot Bond			11.05000	74.35950	11.05000	74.33776				0.00	0	50,000,000
Total SSN021 SPOT										0.00	0	50,000,000
Total For SSN021										0.00	0	50,000,000
SSN02: On 25/09/2019 Spot Bond					0.00000	100.42831				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.00207				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	100.59002				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	100.96052				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	101.31252				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	101.09355				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	101.95161				0.00	0	0
Total SSN038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN038										0.00	0	0
SSN04 On 13/10/2023 Spot Bond					0.00000	99.90787				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			9.04500	102.69807	9.04500	102.67312				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			4.40000	102.99227	4.40000	102.98617				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	99.85499				0.00	0	10,000,000
Total SSN044 SPOT										0.00	0	10,000,000
Total For SSN044										0.00	0	10,000,000
SSN04 On 30/04/2027 Spot Bond					0.00000	101.82960				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond					0.00000	100.02364				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	287.43682				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	100.36105				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	101.89609				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			6.92200	105.96003	6.92200	105.94022				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	101.79989				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	101.61954				0.00	0	0
Total SSN055 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	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	100.13485				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	167.27458				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	127.32515				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			4.74000	4.74000	4.74000	98.12078				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			4.58000	4.58000	4.58000	88.53345		22,900,000,000,000.00		5,000,000,000	5,000,000,000	
Total SSN064 SPOT								22,900,000,000,000.00		5,000,000,000	5,000,000,000	
Total For SSN064								22,900,000,000,000.00		5,000,000,000	5,000,000,000	
SSN06 On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	167.79676				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	101.05373				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06 On 28/05/2023 Spot Bond					0.00000	101.04122				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07 On 28/02/2022 Spot Bond					0.00000	101.01045				0.00	0	0
Total SSN070 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN070										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.67590				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	100.66572				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	100.57565				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	99.90654				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	104.00600				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	101.50081				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	101.09487				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	100.78359				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	101.62074				0.00	0	0
Total SSN083 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 SSN083										0.00	0	0
SSN08 On 07/12/2033 Spot Bond			4.19500	4.19500	4.19500	209.31009				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08 On 10/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total SSN087 SPOT									10,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total For SSN087									10,000,000,000,000.00	60,000,000,000	30,000,000,000	
SZ25 On 30/09/2025 Spot Bond			9.52500	97.79646	9.52500	97.77159			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	101.45164			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	101.46514	8.37500	101.44255			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	101.23336			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	104.14220	8.27500	104.11888			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	101.20866			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	103.84551	8.37500	103.82198			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	101.07133			0.00	0	0	
Total T13A19 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			8.32500	103.11246	8.32500	103.08923				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	101.24478				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	101.17757				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	101.20396				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	104.94938	8.55000	104.92511				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	101.09112				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	100.01240				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	101.12909				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	102.16291				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.77032				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	100.86125				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	100.52560				0.00	0	0
Total TFS145 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 TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.33050				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	100.03838				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.61213				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	100.95870				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	101.67901				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	99.96789				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	100.00991				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.85762				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.87504				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	101.19262				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.49602				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.50495				0.00	0	0
Total TFS159 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 TFS159										0.00	0	0
TH10A: 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
TH12A: On 21/08/2019 Spot Bond					0.00000	101.17763				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.32500	8.32500	8.32500	101.52830				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	101.20422				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	101.27669	8.23500	101.25451				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	101.20422				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	101.12622	8.34500	101.10377				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	101.26404				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	101.26404				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	101.26404				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	101.26404				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	101.65217				0.00	0	0
Total TH12C1 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 TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.65217				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	101.37030				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.36898				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	101.80110				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	101.79762				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	101.82200				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	101.79316				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	101.39522				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	102.33372	8.47500	102.31026				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	101.99036				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	102.90740	8.36500	102.88410				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	101.26392				0.00	0	0
Total TH13B1 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 TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.26524				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	101.30376				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.25471				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	101.25993				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	101.35686				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	101.36748				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	101.37013				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	101.37295				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	101.42984				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	101.79408				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	101.79408				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	101.83375				0.00	0	0
Total TH13D3 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 TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.78499				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	101.82053				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	101.45108				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	101.22255				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			8.17000	108.39121	8.17000	108.36723				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	101.41478				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	102.40003				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			8.22000	106.25635	8.22000	106.23271				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	101.30351				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	101.72523				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	101.24777				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	101.36983				0.00	0	0
Total TH14C1 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 TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.72418				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	101.32739				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.76694				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	101.73919				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	102.80935				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	101.16406				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	101.19075				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	103.80457				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	101.44174				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	100.99858				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	101.14547				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	101.15886				0.00	0	0
Total TH15A8 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 TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.21997				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	101.20935				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.96765				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	101.28238				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	101.87395				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	101.25052				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	101.66803				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	101.60186				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	101.53300				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	102.17839				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	102.14357				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	102.99261				0.00	0	0
Total THE9C4 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 THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	103.29520				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	99.01500				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	58.16853	100.00000	58.05817				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	105.46800	10.00000	105.44100				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	100.90148				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	100.90367				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			8.83500	101.50799	8.83500	101.48414				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			9.34500	101.93263	9.34500	101.90733				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	102.23103				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	102.11505				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.77500	102.11059	9.77500	102.08382				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	101.90559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.39720			0.00	0	0
Total TLC07 SPOT									0.00	0	0
Total For TLC07									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	100.44160			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			8.10000	103.90825	8.10000	103.88583		735,684,120,000,000.00	90,825,200,000	33,731,996,900	
Total TN20 SPOT								15,684,120,000,000.00	90,825,200,000	33,731,996,900	
Total For TN20								15,684,120,000,000.00	90,825,200,000	33,731,996,900	
TN20/R On 17/09/2020 Spot Bond			100.00000	39.20140	100.00000	39.11510		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	29.97124	100.00000	29.90417		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			9.02500	111.19476	9.02500	111.16765		330,856,500,000,000.00	36,660,000,000	21,087,200,000	
Total TN23 SPOT								10,856,500,000,000.00	36,660,000,000	21,087,200,000	
Total For TN23								10,856,500,000,000.00	36,660,000,000	21,087,200,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.55088	100.00000	17.51160		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			10.00500	99.00725	10.00500	98.98056		675,937,800,000,000.00	67,560,000,000	23,225,253,200	
Total TN25 SPOT								15,937,800,000,000.00	67,560,000,000	23,225,253,200	
Total For TN25								15,937,800,000,000.00	67,560,000,000	23,225,253,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.19611	100.00000	11.17107		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			10.20500	96.29865	10.20500	96.27218		14,287,000,000,000.00	1,400,000,000	700,000,000	

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 TN27 SPOT									14,287,000,000,000.00	1,400,000,000	700,000,000
Total For TN27									14,287,000,000,000.00	1,400,000,000	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.51257	100.00000	12.48458			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			10.76000	98.39210	10.76000	98.36393			117,929,600,000,000.00	10,960,000,000	11,880,000,000
Total TN30 SPOT									17,929,600,000,000.00	10,960,000,000	11,880,000,000
Total For TN30									17,929,600,000,000.00	10,960,000,000	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.64731	8.00000	118.62188			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			11.54000	93.85405	11.54000	93.82527			69,240,000,000,000.00	6,000,000,000	10,000,000,000
Total TN40 SPOT									9,240,000,000,000.00	6,000,000,000	10,000,000,000
Total For TN40									9,240,000,000,000.00	6,000,000,000	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.08587	10.75000	100.05723			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	105.46800	10.00000	105.44100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	0.00000			0.00	0	100,000,000
Total TPDA05 SPOT									0.00	0	100,000,000
Total For TPDA05									0.00	0	100,000,000
TPDA0 On 30/11/2020 Spot Bond			8.48000	105.00554	8.48000	104.98144			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	104.73449	8.62500	104.71020			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	105.05773			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	100.74491			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	100.76372			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.84265				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	100.87268				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.06728				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	101.06728				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	101.34225				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	101.37583				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			8.74500	104.56449	8.74500	104.53977				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	101.33465				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	101.36366				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	101.59467				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	101.56278				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	100.62316				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRA4A1 SPOT									0.00	0	0
Total For TRA4A1									0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.66796			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	100.68895			0.00	0	0
Total TRA4A3 SPOT									0.00	0	0
Total For TRA4A3									0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			9.04500	100.61904	9.04500	101.31685			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	100.76808			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	92.66295			0.00	0	0
Total TSP228 SPOT									0.00	0	0
Total For TSP228									0.00	0	0
TSP22: On 10/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	12,000,000,000	6,000,000,000	

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 TSP229 SPOT									10,000,000,000,000.00	12,000,000,000	6,000,000,000
Total For TSP229									10,000,000,000,000.00	12,000,000,000	6,000,000,000
TSP23C On 09/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	18,000,000,000	14,000,000,000
Total TSP230 SPOT									10,000,000,000,000.00	18,000,000,000	14,000,000,000
Total For TSP230									10,000,000,000,000.00	18,000,000,000	14,000,000,000
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	103.00391			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	103.55053			0.00	0	0
Total TU1B11 SPOT									0.00	0	0
Total For TU1B11									0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.78063			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	102.96326			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
TWC29 On 15/04/2019 Spot Bond					0.00000	101.81151			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	101.67014			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	101.60751			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	101.48225			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	101.55726			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC294 SPOT										0.00	0	0
Total For TWC294										0.00	0	0
TWC29 On 29/05/2019 Spot Bond					0.00000	100.89652				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	100.73068				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					0.00000	100.06261				0.00	0	0
Total TWC297 SPOT										0.00	0	0
Total For TWC297										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.64800	104.67875	8.64800	104.65467				0.00	0	15,000,000
Total UG21 SPOT										0.00	0	15,000,000
Total For UG21										0.00	0	15,000,000
UG26 On 09/03/2026 Spot Bond			10.40500	105.40490	10.40500	105.37585				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.82601				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	100.58688				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	100.01467				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	99.74594				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	101.77991				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	101.14110				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.04602				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR842U SPOT										0.00	0	0
Total For VR842U										0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR843U SPOT										0.00	0	0
Total For VR843U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR845U SPOT										0.00	0	0
Total For VR845U										0.00	0	0
VR846L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR846U SPOT										0.00	0	0
Total For VR846U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.41458				0.00	220,000,000	220,000,000
Total WHL01 SPOT										0.00	220,000,000	220,000,000
Total For WHL01										0.00	220,000,000	220,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.32269				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	100.91744				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.48500	103.52345	7.48500	103.50242				0.00	0	366,750,000
Total WSP3 SPOT										0.00	0	366,750,000
Total For WSP3										0.00	0	366,750,000
WSP4 On 28/05/2020 Spot Bond			7.36500	105.07874	7.36500	105.05774				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			7.69500	105.85649	7.69500	105.83441				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	28.39341	100.00000	28.32987				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	96.92360	6.77500	96.90617				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.29e+017	852,624,647,724	339,337,254,836
Total for SPOT :										2.29e+017	852,624,647,724	339,337,254,836
Total Futures										2.29e+017	852,624,657,608	339,338,046,870
Total Options										15 868 176.00	9,600	155,050
Grand Total:										2.29e+017	852,624,667,208	339,338,201,920