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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/11/2018 Bond Future			11.37649	73.56627	11.28580	74.07700			0.00	0	7,037
ES33 On 07/02/2019 Bond Future			11.51374	75.04346	11.41900	75.56664			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.62453	72.58410	11.52659	73.11653			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.73436	74.05286	11.63257	74.59750			0.00	0	0
Total ES33 Future									0.00	0	7,531
Total For ES33									0.00	0	7,531
ES42 On 01/11/2018 Bond Future			11.61141	75.37241	11.52551	75.91519			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.74203	76.88587	11.65235	77.44179			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.85335	73.99018	11.76054	74.55598			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.96175	75.48800	11.86534	76.06670			0.00	0	0
Total ES42 Future									0.00	0	5,169
Total For ES42									0.00	0	5,169
I2025 On 01/11/2018 Bond Future			131.93102	131.93102	132.13976	132.13976			0.00	0	171
I2025 On 07/02/2019 Bond Future			133.20097	133.20097	133.41785	133.41785			0.00	0	355
I2025 On 02/05/2019 Bond Future			135.59539	135.59539	135.81610	135.81610			0.00	0	0
I2025 On 01/08/2019 Bond Future			138.32157	138.32157	138.54930	138.54930			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												0.00	0	526
Total For I2025												0.00	0	526
I2029	On	01/11/2018	Bond Future			100.08532	100.08532	100.12791	100.12791			0.00	0	1,568
I2029	On	07/02/2019	Bond Future			102.12191	102.12191	102.16827	102.16827			0.00	0	2,954
I2029	On	02/05/2019	Bond Future			102.88443	102.88443	102.93162	102.93162			0.00	0	0
I2029	On	01/08/2019	Bond Future			104.98853	104.98853	105.03860	105.03860			0.00	0	0
Total I2029 Future												0.00	0	4,522
Total For I2029												0.00	0	4,522
I2033	On	01/11/2018	Bond Future			102.29057	102.29057	103.46553	103.46553			0.00	0	603
I2033	On	07/02/2019	Bond Future			104.37194	104.37194	105.57391	105.57391			0.00	0	5,770
I2033	On	02/05/2019	Bond Future			105.10243	105.10243	106.32598	106.32598			0.00	0	0
I2033	On	01/08/2019	Bond Future			107.25182	107.25182	108.50237	108.50237			0.00	0	0
Total I2033 Future												0.00	0	6,373
Total For I2033												0.00	0	6,373
I2038	On	01/11/2018	Bond Future			122.55926	122.55926	122.79608	122.79608			0.00	0	517
I2038	On	07/02/2019	Bond Future			123.46170	123.46170	123.70681	123.70681			0.00	0	9,848
I2038	On	02/05/2019	Bond Future			125.68105	125.68105	125.93064	125.93064			0.00	0	0
I2038	On	01/08/2019	Bond Future			128.19868	128.19868	128.45573	128.45573			0.00	0	0
Total I2038 Future												0.00	0	10,365
Total For I2038												0.00	0	10,365
I2046	On	01/11/2018	Bond Future			116.20543	116.20543	116.25418	116.25418			0.00	0	733
I2046	On	07/02/2019	Bond Future			118.57011	118.57011	118.62320	118.62320			0.00	0	12,065
I2046	On	02/05/2019	Bond Future			119.01512	119.01512	119.06918	119.06918			0.00	0	0
I2046	On	01/08/2019	Bond Future			121.44936	121.44936	121.50669	121.50669			0.00	0	0
Total I2046 Future												0.00	0	12,798
Total For I2046												0.00	0	12,798
I2050	On	01/11/2018	Bond Future			121.32111	121.32111	121.37196	121.37196			0.00	0	2,795
I2050	On	07/02/2019	Bond Future			122.01785	122.01785	122.07319	122.07319			0.00	0	10,049
I2050	On	02/05/2019	Bond Future			124.21112	124.21112	124.26733	124.26733			0.00	0	0
I2050	On	01/08/2019	Bond Future			124.93258	124.93258	124.99238	124.99238			0.00	0	0
Total I2050 Future												0.00	0	12,844
Total For I2050												0.00	0	12,844
R186	On	01/11/2018	Bond Future			9.36109	110.31650	9.27417	110.82541		6.52	166,908,864.50	1,513	11,710
R186	On	07/02/2019	Bond Future			9.45181	107.22468	9.35986	107.74706		7.12	162,230,940.84	1,513	64,698
R186	On	02/05/2019	Bond Future			9.52519	109.12863	9.42911	109.66033		7.01	0.00	0	0
R186	On	01/08/2019	Bond Future			9.58937	106.03322	9.48818	106.57771		7.07	0.00	0	0
Total R186 Future												329,139,805.34	3,026	76,408
R186	On	01/11/2018	Bond Future	8.52	Put			4,552.53000	4.55253	5,061,440	6.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	8.46	Put			4,925.53000	4.92553	5,434,440	5.99	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			0.00000	0.00000	0,000	5.99	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.90	Call			0.00000	0.00000	0,000	6.25	0.00	0	0
R186	On	01/11/2018	Bond Future	8.90	Put			2,227.59000	2.22759	2,736,500	6.25	0.00	0	2,500
R186	On	01/11/2018	Bond Future	9.14	Call			20.51000	0.02051	0,020	6.44	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			0.00000	0.00000	0,000	6.01	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			4,428.56000	4.42856	4,937,470	6.01	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			0.00000	0.00000	0,000	6.00	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			812.36000	0.81236	1,300,780	6.44	6,503,900.00	5,000	0
R186	On	01/11/2018	Bond Future	7.96	Put			8,098.04000	8.09804	8,606,950	6.01	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			0.00000	0.00000	0,000	6.01	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			0.00000	0.00000	0,000	6.00	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			4,490.52000	4.49052	4,999,430	6.00	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Put			1,916.34000	1.91634	2,168,390	7.14	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,402.55000	1.40255	1,132,220	7.14	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.77	Put			3,855.69000	3.85569	4,261,550	6.79	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			423.02000	0.42302	306,500	6.79	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			1,600.05000	1.60005	1,823,240	7.22	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			1,714.76000	1.71476	1,415,570	7.22	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.10	Call			986.43000	0.98643	772,710	7.03	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,481.13000	2.48113	2,789,790	7.03	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.90	Call			3,641.08000	3.64108	3,240,570	7.76	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			620.07000	0.62007	741,940	7.76	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			3,727.65000	3.72765	3,323,680	7.78	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			596.96000	0.59696	715,370	7.78	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.20	Call			63.88000	0.06388	33,480	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,952.21000	6.95221	7,444,190	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			6,363.95000	6.36395	6,845,700	6.50	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			92.00000	0.09200	51,370	6.50	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			5,232.64000	5.23264	5,689,640	6.57	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			180.45000	0.18045	115,070	6.57	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			66.31000	0.06631	34,930	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			6,892.81000	6.89281	7,383,810	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			68.82000	0.06882	36,420	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			6,833.53000	6.83353	7,323,510	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			4,798.45000	4.79845	5,150,160	6.33	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			647.29000	0.64729	467,300	6.33	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			2,611.37000	2.61137	2,810,220	6.86	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Put			2,914.10000	2.91410	3,136,520	6.78	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			1,632.01000	1.63201	1,322,730	6.78	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			5,158.83000	5.15883	5,531,900	6.26	0.00	0	0

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	9.00	Put			3,592.45000	3.59245	3,866,170	6.61	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,174.56000	1.17456	916,580	6.61	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			3,300.75000	3.30075	2,879,370	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			1,056.52000	1.05652	1,123,860	7.58	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			4,096.67000	4.09667	3,644,630	7.45	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			1,201.97000	1.20197	1,281,630	7.45	0.00	0	90
R186	On	02/05/2019	Bond Future	9.25	Put			0.00000	0.00000	2,970,690	6.82	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			0.00000	0.00000	1,438,420	6.82	4,674,865.00	3,250	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			0.00000	0.00000	5,386,940	6.28	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			539.38000	0.53938	380,750	6.26	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			5,728.62000	5.72862	6,131,610	6.15	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			401.87000	0.40187	273,160	6.15	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.03	Call			1,237.52000	1.23752	971,670	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,484.04000	3.48404	3,749,890	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,195.23000	1.19523	934,630	6.62	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			1,538.54000	1.53854	1,648,860	7.21	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			0.00000	0.00000	3,875,870	7.52	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			0.00000	0.00000	1,192,270	7.52	7,749,755.00	6,500	3,250
R186	On	02/05/2019	Bond Future	9.30	Call			1,891.36000	1.89136	1,558,510	6.86	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			4,537.99000	4.53799	4,073,630	7.58	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,555.96000	3.55596	3,827,060	6.62	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			0.00000	0.00000	411,700	6.28	2,676,050.00	6,500	3,250
R186	On	02/05/2019	Bond Future	9.02	Call			1,216.41000	1.21641	953,170	6.63	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,520.02000	3.52002	3,788,480	6.63	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			2,619.75000	2.61975	2,767,950	7.10	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			2,875.54000	2.87554	2,477,520	7.11	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			2,596.25000	2.59625	2,742,720	7.11	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			2,814.68000	2.81468	2,420,130	7.09	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			2,643.07000	2.64307	2,793,010	7.09	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			2,845.22000	2.84522	2,448,930	7.10	0.00	0	0
Total R186 Option												21,604,570.00	21,250	56,840
Total For R186												350,744,375.34	24,276	133,248
R197	On	01/11/2018	Bond Future			300.91762	300.91762	301.04902	301.04902			0.00	0	0
R197	On	07/02/2019	Bond Future			299.68934	299.68934	299.83225	299.83225			0.00	0	2,355
R197	On	02/05/2019	Bond Future			305.07635	305.07635	305.22170	305.22170			0.00	0	0
R197	On	01/08/2019	Bond Future			303.75434	303.75434	303.90832	303.90832			0.00	0	0
Total R197 Future												0.00	0	2,355
Total For R197												0.00	0	2,355
R202	On	01/11/2018	Bond Future			235.00339	235.00339	235.23935	235.23935			0.00	0	1,351
R202	On	07/02/2019	Bond Future			235.88051	235.88051	236.12820	236.12820			0.00	0	8,979

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/05/2019	Bond Future			240.12034	240.12034	240.37266	240.37266			0.00	0	0
R202	On	01/08/2019	Bond Future			241.01473	241.01473	241.27659	241.27659			0.00	0	0
Total R202 Future												0.00	0	10,330
Total For R202												0.00	0	10,330
R2023	On	01/11/2018	Bond Future			8.64617	98.24398	8.53935	98.61569		3.81	196,487.96	2	13,547
R2023	On	07/02/2019	Bond Future			8.73888	100.21667	8.62262	100.59877		3.74	24,452,867.48	244	51,718
R2023	On	02/05/2019	Bond Future			8.80180	98.06564	8.67741	98.45450		4.04	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.84505	100.04943	8.70997	100.44805		3.81	0.00	0	0
Total R2023 Future												24,649,355.44	246	65,265
R2023	On	01/11/2018	Bond Future	10.58	Call			6,809.45000	6.80945	6,437,740	5.34	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.00000	0.00000	0,000	5.34	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			6,841.35000	6.84135	6,469,640	5.34	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.00000	0.00000	0,000	5.34	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			6,777.54000	6.77754	6,405,830	5.34	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.00000	0.00000	0,000	5.34	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			5.93000	0.00593	6,900	4.83	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			6,170.13000	6.17013	5,789,080	4.83	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			6.40000	0.00640	7,450	4.83	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,200.28000	6.20028	5,819,190	4.83	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			6.16000	0.00616	7,170	4.83	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,230.43000	6.23043	5,849,300	4.83	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,530.76000	1.53076	1,728,110	3.82	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			797.80000	0.79780	604,290	3.83	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,513.69000	1.51369	1,709,040	3.83	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			812.49000	0.81249	617,000	3.84	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,496.76000	1.49676	1,690,130	3.84	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			783.25000	0.78325	591,740	3.82	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			1,827.38000	1.82738	1,494,070	3.95	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			1,179.10000	1.17910	1,244,410	3.95	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			1,846.64000	1.84664	1,512,190	3.96	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			1,169.03000	1.16903	1,233,200	3.96	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			1,866.32000	1.86632	1,530,410	3.97	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			1,159.38000	1.15938	1,222,090	3.97	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												24,649,355.44	246	65,265
R2030	On	01/11/2018	Bond Future			9.81599	89.91095	9.71380	90.54256		8.69	179,821.90	2	23,865
R2030	On	07/02/2019	Bond Future			9.90199	87.70647	9.79520	88.35343		9.64	0.00	0	53,754
R2030	On	02/05/2019	Bond Future			9.97456	89.26407	9.86403	89.92251		9.69	0.00	0	0
R2030	On	01/08/2019	Bond Future			10.04342	87.06449	9.92829	87.73795		9.76	0.00	0	0
Total R2030 Future												179,821.90	2	77,619

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 01/11/2018 Bond Future	8.90	Call			0.00000	0.00000	0,000	7.89	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.60	Put			7,299.43000	7.29943	7,931,040	7.91	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.58	Call			0.00000	0.00000	0,000	7.91	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.58	Put			7,437.78000	7.43778	8,069,390	7.91	0.00	0	0
R2030 On 01/11/2018 Bond Future	9.60	Put			749.16000	0.74916	1,342,300	8.53	0.00	0	0
R2030 On 01/11/2018 Bond Future	9.60	Call			38.52000	0.03852	0,050	8.53	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.90	Put			5,255.98000	5.25598	5,887,590	7.89	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Call			0.00000	0.00000	0,000	7.91	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Put			7,368.57000	7.36857	8,000,180	7.91	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.60	Call			0.00000	0.00000	0,000	7.91	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.62	Call			69.54000	0.06954	33,760	8.55	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.62	Put			7,634.08000	7.63408	8,245,260	8.55	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.64	Put			7,503.54000	7.50354	8,112,370	8.55	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.60	Put			2,511.41000	2.51141	2,824,480	9.50	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.60	Call			1,312.02000	1.31202	978,130	9.50	0.00	0	1,320
R2030 On 07/02/2019 Bond Future	8.90	Put			5,879.64000	5.87964	6,440,130	8.65	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.90	Call			194.07000	0.19407	107,600	8.65	0.00	0	1,320
R2030 On 07/02/2019 Bond Future	9.40	Put			3,304.53000	3.30453	3,694,320	9.27	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.40	Call			853.33000	0.85333	596,160	9.27	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.68	Put			2,232.43000	2.23243	2,515,900	9.57	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.68	Call			1,527.24000	1.52724	1,163,750	9.57	0.00	0	4,000
R2030 On 07/02/2019 Bond Future	10.20	Call			3,383.35000	3.38335	2,862,020	10.21	0.00	0	0
R2030 On 07/02/2019 Bond Future	10.20	Put			964.64000	0.96464	1,090,270	10.21	0.00	0	4,000
R2030 On 07/02/2019 Bond Future	8.70	Put			7,115.61000	7.11561	7,716,650	8.55	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.63	Call			72.16000	0.07216	35,220	8.55	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.63	Put			7,568.74000	7.56874	8,178,760	8.55	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.64	Call			74.87000	0.07487	36,740	8.55	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.70	Call			93.00000	0.09300	47,080	8.55	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.18	Put			4,335.84000	4.33584	4,808,270	8.98	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.18	Call			480.24000	0.48024	305,710	8.98	0.00	0	4,000
R2030 On 02/05/2019 Bond Future	9.40	Call			1,292.57000	1.29257	1,045,980	9.34	0.00	0	3,000
R2030 On 02/05/2019 Bond Future	9.40	Put			4,130.98000	4.13098	4,542,830	9.34	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.41	Call			1,315.10000	1.31510	1,065,320	9.35	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.41	Put			4,091.05000	4.09105	4,499,710	9.35	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.39	Call			1,270.27000	1.27027	1,026,870	9.33	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.39	Put			4,171.19000	4.17119	4,586,230	9.33	0.00	0	0
R2030 On 02/05/2019 Bond Future	8.90	Put			6,510.11000	6.51011	7,033,200	8.71	0.00	0	0
R2030 On 02/05/2019 Bond Future	8.90	Call			474.17000	0.47417	338,820	8.71	0.00	0	3,000
R2030 On 02/05/2019 Bond Future	10.20	Call			3,711.04000	3.71104	3,275,240	10.23	0.00	0	0
R2030 On 02/05/2019 Bond Future	10.20	Put			1,730.11000	1.73011	1,952,750	10.23	0.00	0	3,000
R2030 On 01/08/2019 Bond Future	9.91	Put			3,131.51000	3.13151	3,328,210	9.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/08/2019	Bond Future	9.92	Call			3,055.39000	3.05539	2,576,480	9.68	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			3,104.15000	3.10415	3,298,700	9.68	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			2,992.83000	2.99283	2,518,220	9.66	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			3,159.39000	3.15939	3,358,240	9.66	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			3,023.88000	3.02388	2,547,120	9.67	0.00	0	0
Total R2030 Option												0.00	0	23,640
Total For R2030												179,821.90	2	101,259
R2032	On	01/11/2018	Bond Future			10.01601	87.95049	9.91389	88.62949		9.52	0.00	0	18,203
R2032	On	07/02/2019	Bond Future			10.10471	89.71652	9.99828	90.41179		10.29	0.00	0	41,633
R2032	On	02/05/2019	Bond Future			10.17588	87.15231	10.06596	87.85986		11.00	0.00	0	0
R2032	On	01/08/2019	Bond Future			10.24130	88.91590	10.12723	89.63946		10.54	0.00	0	0
Total R2032 Future												0.00	0	59,836
R2032	On	01/11/2018	Bond Future	8.76	Call			0.00000	0.00000	0,000	8.49	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			8,218.73000	8.21873	8,897,730	8.49	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			0.00000	0.00000	0,000	8.49	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			8,142.96000	8.14296	8,821,960	8.49	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			0.00000	0.00000	0,000	8.49	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			8,294.58000	8.29458	8,973,580	8.49	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			62.99000	0.06299	29,110	8.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			8,386.84000	8.38684	9,048,230	8.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			65.48000	0.06548	30,440	8.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			8,314.75000	8.31475	8,974,980	8.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			60.57000	0.06057	27,830	8.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			8,459.08000	8.45908	9,121,610	8.82	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,503.12000	1.50312	1,220,590	10.59	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			4,458.93000	4.45893	4,883,950	10.59	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,528.35000	1.52835	1,242,210	10.60	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			4,416.35000	4.41635	4,837,760	10.60	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,478.36000	1.47836	1,198,990	10.58	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			4,502.06000	4.50206	4,930,240	10.58	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,304.76000	3.30476	2,852,440	10.63	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			3,478.74000	3.47874	3,749,980	10.63	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			3,337.89000	3.33789	2,883,340	10.64	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			3,447.92000	3.44792	3,716,930	10.64	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,271.78000	3.27178	2,821,720	10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			3,509.78000	3.50978	3,783,280	10.62	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	59,836
R2035	On	01/11/2018	Bond Future			10.11600	91.80152	10.01387	92.55405		10.05	0.00	0	10,103
R2035	On	07/02/2019	Bond Future			10.20473	93.64483	10.09841	94.41528		10.91	0.00	0	71,469

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			10.27158	90.80656	10.16199	91.59069		11.71	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.33407	92.64382	10.22056	93.44554		11.23	0.00	0	0
Total R2035 Future												0.00	0	81,572
R2035	On	01/11/2018	Bond Future	8.92	Put			8,683.03000	8.68303	9,435,560	8.94	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			0.00000	0.00000	0,000	8.94	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			8,598.19000	8.59819	9,350,720	8.94	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			0.00000	0.00000	0,000	8.94	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			8,513.45000	8.51345	9,265,980	8.94	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			0.00000	0.00000	0,000	8.94	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			8,985.91000	8.98591	9,714,140	9.32	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			83.19000	0.08319	39,530	9.32	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			8,905.30000	8.90530	9,632,090	9.32	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			86.46000	0.08646	41,320	9.32	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			8,824.90000	8.82490	9,550,210	9.32	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			80.02000	0.08002	37,800	9.32	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,742.40000	1.74240	1,337,440	11.08	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			4,935.58000	4.93558	5,314,750	11.08	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,770.78000	1.77078	1,362,360	11.10	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,888.15000	4.88815	5,263,860	11.10	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,799.42000	1.79942	1,387,320	11.11	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,841.07000	4.84107	5,213,100	11.11	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			3,769.55000	3.76955	3,982,390	11.21	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			3,873.90000	3.87390	3,282,570	11.22	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			3,735.83000	3.73583	3,946,220	11.22	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			3,799.23000	3.79923	3,212,810	11.20	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			3,803.21000	3.80321	4,018,510	11.20	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			3,836.64000	3.83664	3,247,760	11.21	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	81,572
R2037	On	01/11/2018	Bond Future			10.18594	88.39027	10.09361	89.07078		10.53	0.00	0	48,827
R2037	On	07/02/2019	Bond Future			10.26813	85.90469	10.17216	86.60151		12.00	0.00	0	49,495
R2037	On	02/05/2019	Bond Future			10.33709	87.43037	10.23823	88.13950		12.29	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.40374	84.94342	10.30136	85.66854		12.38	0.00	0	0
Total R2037 Future												0.00	0	98,322
R2037	On	01/11/2018	Bond Future	9.03	Call			0.00000	0.00000	0,000	9.36	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			8,472.83000	8.47283	9,153,340	9.36	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			0.00000	0.00000	0,000	9.36	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			8,644.03000	8.64403	9,324,540	9.36	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			0.00000	0.00000	0,000	9.36	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			8,558.37000	8.55837	9,238,880	9.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/02/2019	Bond Future	9.05	Put			8,924.15000	8.92415	9,577,210	10.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			91.47000	0.09147	46,260	10.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			8,842.86000	8.84286	9,494,470	10.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			95.01000	0.09501	48,310	10.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			8,761.81000	8.76181	9,411,930	10.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			88.05000	0.08805	44,290	10.25	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,773.33000	1.77333	1,391,750	11.73	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			5,028.53000	5.02853	5,356,080	11.73	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,801.44000	1.80144	1,416,530	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,980.27000	4.98027	5,304,490	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,745.70000	1.74570	1,367,230	11.72	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			5,077.37000	5.07737	5,408,030	11.72	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			3,745.39000	3.74539	3,273,750	12.42	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			3,826.43000	3.82643	4,079,910	12.42	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			3,782.31000	3.78231	3,308,440	12.43	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			3,792.01000	3.79201	4,043,260	12.43	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			3,819.41000	3.81941	3,343,330	12.44	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			3,757.85000	3.75785	4,006,890	12.44	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	98,322
R2040	On	01/11/2018	Bond Future			10.27593	91.43086	10.18861	92.11704		10.86	0.00	0	15,207
R2040	On	07/02/2019	Bond Future			10.35838	88.75562	10.26763	89.45833		12.40	31,064,467.00	350	31,035
R2040	On	02/05/2019	Bond Future			10.42752	90.33196	10.33406	91.04710		12.71	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.49467	87.65341	10.39791	88.38474		12.82	0.00	0	0
Total R2040 Future												31,064,467.00	350	46,242
R2040	On	01/11/2018	Bond Future	9.60	Put			4,856.90000	4.85690	5,543,080	9.72	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.60	Call			0.00000	0.00000	0,000	9.72	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			8,402.53000	8.40253	9,088,710	9.65	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			0.00000	0.00000	0,000	9.65	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.80	Put			3,160.12000	3.16012	3,846,300	9.99	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			0.00000	0.00000	0,000	9.99	0.00	0	1,770
R2040	On	01/11/2018	Bond Future	10.00	Put			1,520.27000	1.52027	2,197,890	10.45	0.00	0	0
R2040	On	01/11/2018	Bond Future	10.00	Call			8.56000	0.00856	0,000	10.45	0.00	0	2,690
R2040	On	01/11/2018	Bond Future	9.07	Call			0.00000	0.00000	0,000	9.65	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			9,600.43000	9.60043	10,286,610	9.65	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			9,321.95000	9.32195	10,008,130	9.65	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			0.00000	0.00000	0,000	9.65	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			15,134.33000	15.13433	15,820,510	9.65	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			0.00000	0.00000	0,000	9.65	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			0.00000	0.00000	0,000	9.65	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 01/11/2018 Bond Future	9.08	Put			9,507.46000	9.50746	10,193,640	9.65	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Call			0.00000	0.00000	0,000	9.65	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			9,414.64000	9.41464	10,100,820	9.65	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Put			9,715.80000	9.71580	10,375,760	10.58	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Call			80.23000	0.08023	40,270	10.58	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Put			9,893.11000	9.89311	10,555,860	10.58	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Call			83.46000	0.08346	42,120	10.58	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Put			9,804.33000	9.80433	10,465,700	10.58	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Call			86.80000	0.08680	44,050	10.58	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Put			5,294.82000	5.29482	5,705,580	12.28	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Call			1,787.15000	1.78715	1,489,770	12.25	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Put			5,398.76000	5.39876	5,816,520	12.25	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Call			1,816.93000	1.81693	1,516,280	12.26	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Put			5,346.47000	5.34647	5,760,960	12.26	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Call			1,847.23000	1.84723	1,542,850	12.28	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.36	Call			3,930.19000	3.93019	3,369,940	12.67	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.36	Put			4,219.42000	4.21942	4,390,500	12.67	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.37	Call			3,969.28000	3.96928	3,406,740	12.68	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.37	Put			4,182.06000	4.18206	4,350,850	12.68	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.38	Call			4,008.22000	4.00822	3,443,430	12.69	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.38	Put			4,144.67000	4.14467	4,311,210	12.69	0.00	0	0
Total R2040 Option									0.00	0	14,300
Total For R2040									31,064,467.00	350	60,542
R2044 On 01/11/2018 Bond Future			10.27590	88.63813	10.19346	89.29465		11.33	0.00	0	17,799
R2044 On 07/02/2019 Bond Future			10.35469	86.03227	10.26909	86.70449		12.95	86,032,270.00	1,000	42,333
R2044 On 02/05/2019 Bond Future			10.42065	87.56013	10.33254	88.24434		13.28	0.00	0	0
R2044 On 01/08/2019 Bond Future			10.48454	84.95069	10.39339	85.65044		13.41	0.00	0	0
Total R2044 Future									86,032,270.00	1,000	60,132
R2044 On 01/11/2018 Bond Future	9.13	Call			0.00000	0.00000	0,000	10.07	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			9,286.55000	9.28655	9,943,070	10.07	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			0.00000	0.00000	0,000	10.07	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Put			9,191.61000	9.19161	9,848,130	10.07	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Call			0.00000	0.00000	0,000	10.07	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			9,381.65000	9.38165	10,038,170	10.07	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			98.86000	0.09886	52,440	11.06	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			9,586.56000	9.58656	10,212,360	11.06	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			102.78000	0.10278	54,800	11.06	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			9,496.42000	9.49642	10,120,660	11.06	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			95.08000	0.09508	50,170	11.06	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			9,676.99000	9.67699	10,304,300	11.06	0.00	0	0

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	9.90	Call			1,870.19000	1.87019	1,575,360	12.83	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			5,368.11000	5.36811	5,757,490	12.83	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			1,901.13000	1.90113	1,602,920	12.84	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			5,315.48000	5.31548	5,701,480	12.84	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			1,932.59000	1.93259	1,630,980	12.86	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			5,263.51000	5.26351	5,646,110	12.86	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			4,179.39000	4.17939	4,329,320	13.28	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			4,115.68000	4.11568	3,563,720	13.29	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			4,141.89000	4.14189	4,289,680	13.29	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			4,155.75000	4.15575	3,601,670	13.30	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			4,104.68000	4.10468	4,250,350	13.30	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			4,075.77000	4.07577	3,525,950	13.28	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												86,032,270.00	1,000	60,132
R2048	On	01/11/2018	Bond Future			10.25591	87.69319	10.17352	88.36484		11.66	65,682,199.31	749	76,498
R2048	On	07/02/2019	Bond Future			10.33633	89.45406	10.25074	90.14186		12.69	131,229,106.02	1,467	110,913
R2048	On	02/05/2019	Bond Future			10.39687	86.60482	10.30885	87.30477		13.69	0.00	0	0
R2048	On	01/08/2019	Bond Future			10.45367	88.35701	10.36273	89.07287		13.17	0.00	0	0
Total R2048 Future												196,911,305.33	2,216	187,411
R2048	On	01/11/2018	Bond Future	9.03	Put			10,364.20000	10.36420	11,035,850	10.36	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			0.00000	0.00000	0,000	10.36	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			10,564.41000	10.56441	11,236,060	10.36	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			0.00000	0.00000	0,000	10.36	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			10,464.22000	10.46422	11,135,870	10.36	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			0.00000	0.00000	0,000	10.36	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			65.17000	0.06517	32,710	10.83	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			10,743.03000	10.74303	11,398,370	10.83	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			67.98000	0.06798	34,320	10.83	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			10,646.72000	10.64672	11,300,860	10.83	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			62.46000	0.06246	31,180	10.83	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			10,839.61000	10.83961	11,496,130	10.83	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			1,962.98000	1.96298	1,659,340	13.22	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			5,351.85000	5.35185	5,748,160	13.22	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			1,995.41000	1.99541	1,688,310	13.24	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			5,298.60000	5.29860	5,691,450	13.24	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			1,930.84000	1.93084	1,630,880	13.21	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			5,405.54000	5.40554	5,805,530	13.21	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			4,143.83000	4.14383	3,677,470	13.28	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			4,244.90000	4.24490	4,494,400	13.28	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			4,184.87000	4.18487	3,716,310	13.29	0.00	0	0

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	01/08/2019	Bond Future	10.36	Put			4,206.53000	4.20653	4,453,830	13.29	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			4,102.97000	4.10297	3,638,810	13.27	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			4,283.57000	4.28357	4,535,270	13.27	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												196,911,305.33	2,216	187,411
R207	On	01/11/2018	Bond Future			6.54341	103.02877	6.45289	103.13167		0.48	0.00	0	2,383
R207	On	07/02/2019	Bond Future			6.23311	101.45176	6.11192	101.55978		0.42	47,175,068.40	465	17,486
R207	On	02/05/2019	Bond Future			5.71930	103.25327	5.55680	103.36320		0.40	0.00	0	0
R207	On	01/08/2019	Bond Future			4.26663	101.69915	4.00930	101.81327		0.22	0.00	0	0
Total R207 Future												47,175,068.40	465	19,869
R207	On	01/11/2018	Bond Future	6.75	Call			337.19000	0.33719	234,290	0.72	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			0.00000	0.00000	0,000	0.72	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			348.51000	0.34851	245,610	0.72	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			0.00000	0.00000	0,000	0.72	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			325.87000	0.32587	222,970	0.71	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			0.00000	0.00000	0,000	0.71	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			375.09000	0.37509	301,950	0.66	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			12.06000	0.01206	46,940	0.66	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			383.49000	0.38349	309,430	0.66	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			11.59000	0.01159	45,550	0.66	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			366.62000	0.36662	294,360	0.65	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			12.46000	0.01246	48,220	0.65	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			1,374.46000	1.37446	1,264,220	0.60	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.55000	0.00055	0,240	0.60	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			1,381.06000	1.38106	1,270,820	0.60	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.53000	0.00053	0,220	0.60	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			1,387.65000	1.38765	1,277,420	0.60	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.51000	0.00051	0,210	0.60	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			1,457.61000	1.45761	1,343,490	0.28	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.28	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			1,461.92000	1.46192	1,347,800	0.28	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.28	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			1,453.29000	1.45329	1,339,170	0.28	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.28	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												47,175,068.40	465	19,869
R208	On	01/11/2018	Bond Future			7.78080	98.45945	7.72794	98.57166		1.54	0.00	0	16,029
R208	On	07/02/2019	Bond Future			7.81617	100.43649	7.75455	100.55385		1.59	0.00	0	21,597
R208	On	02/05/2019	Bond Future			7.81930	98.81843	7.74966	98.93787		1.81	0.00	0	0
R208	On	01/08/2019	Bond Future			7.75527	100.81755	7.67326	100.94130		1.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 Future												0.00	0	37,626
R208	On	01/11/2018	Bond Future	7.10	Call			0.00000	0.00000	0,000	1.47	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,345.42000	1.34542	1,457,630	1.47	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			0.00000	0.00000	0,000	1.48	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,323.81000	1.32381	1,436,020	1.48	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			0.00000	0.00000	0,000	1.48	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,302.21000	1.30221	1,414,420	1.48	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			44.57000	0.04457	15,950	1.61	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,360.51000	1.36051	1,449,250	1.61	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			45.69000	0.04569	16,530	1.61	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,342.25000	1.34225	1,430,450	1.61	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			43.48000	0.04348	15,330	1.62	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,378.81000	1.37881	1,468,020	1.62	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			827.96000	0.82796	745,300	1.96	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			348.30000	0.34830	385,080	1.96	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			840.08000	0.84008	757,730	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			343.37000	0.34337	380,460	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			815.62000	0.81562	733,190	1.95	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			353.02000	0.35302	390,030	1.95	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			346.59000	0.34659	399,830	1.88	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,074.36000	1.07436	1,003,750	1.89	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			342.92000	0.34292	396,060	1.89	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,085.37000	1.08537	1,014,980	1.89	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			338.98000	0.33898	392,340	1.89	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,063.08000	1.06308	992,570	1.88	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	37,626
R209	On	01/11/2018	Bond Future			10.06587	69.57965	9.97335	70.15588		11.59	3,478,982.50	50	84,218
R209	On	07/02/2019	Bond Future			10.14193	70.97677	10.04601	71.56665		12.39	3,548,838.50	50	128,025
R209	On	02/05/2019	Bond Future			10.20251	69.08764	10.10388	69.68795		13.13	0.00	0	0
R209	On	01/08/2019	Bond Future			10.25786	70.48562	10.15604	71.09938		12.70	0.00	0	0
Total R209 Future												7,027,821.00	100	212,243
R209	On	01/11/2018	Bond Future	9.49	Call			0.00000	0.00000	0,000	10.71	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			3,129.63000	3.12963	3,705,860	10.71	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			2,136.57000	2.13657	2,712,740	11.00	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			0.06000	0.00006	0,000	11.00	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			0.00000	0.00000	0,000	10.69	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			3,263.58000	3.26358	3,839,810	10.69	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			18.16000	0.01816	0,010	11.32	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			989.13000	0.98913	1,547,210	11.32	0.00	0	760

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	01/11/2018	Bond Future	10.00	Put			184.01000	0.18401	447,040	11.59	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			350.72000	0.35072	37,520	11.59	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			28.38000	0.02838	0,040	11.35	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			871.58000	0.87158	1,419,470	11.35	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			6,589.82000	6.58982	7,166,050	10.52	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			0.00000	0.00000	0,000	10.52	0.00	0	760
R209	On	01/11/2018	Bond Future	10.57	Call			3,594.23000	3.59423	3,018,000	12.73	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			0.00000	0.00000	0,000	12.73	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			279.89000	0.27989	20,720	11.56	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			238.23000	0.23823	555,290	11.56	1,110,580.00	2,000	0
R209	On	01/11/2018	Bond Future	8.98	Put			6,661.46000	6.66146	7,237,690	10.52	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			0.00000	0.00000	0,000	10.52	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			4,143.12000	4.14312	4,719,350	10.57	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			0.00000	0.00000	0,000	10.57	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			7,310.61000	7.31061	7,886,840	10.52	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			0.00000	0.00000	0,000	10.52	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			247.98000	0.24798	15,010	11.55	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			268.98000	0.26898	612,240	11.55	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			69,268.01000	69.26801	68,691,780	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			69,268.00000	69.26800	68,691,770	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			166.51000	0.16651	5,090	11.50	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			375.98000	0.37598	790,790	11.50	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			69,268.01000	69.26801	68,691,780	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	13.63	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			108.06000	0.10806	57,060	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			7,268.54000	7.26854	7,807,420	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			100.71000	0.10071	52,640	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,404.33000	7.40433	7,946,140	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			2,428.79000	2.42879	2,044,330	12.66	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			137.42000	0.13742	76,450	10.95	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,485.42000	1.48542	1,690,840	12.66	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			3,876.80000	3.87680	4,306,490	11.70	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			637.63000	0.63763	477,440	11.70	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			104.33000	0.10433	54,810	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,336.33000	7.33633	7,876,690	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			6,799.97000	6.79997	7,328,880	10.95	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,526.94000	1.52694	1,272,740	12.73	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			4,067.88000	4.06788	4,413,990	12.73	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,478.21000	1.47821	1,229,740	12.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2019	Bond Future	9.68	Put			4,148.52000	4.14852	4,500,360	12.70	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,502.46000	1.50246	1,251,130	12.72	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			4,108.04000	4.10804	4,457,020	12.72	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,291.39000	3.29139	2,823,420	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			3,206.76000	3.20676	3,352,550	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			3,227.23000	3.22723	2,763,240	12.58	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			3,263.89000	3.26389	3,413,660	12.58	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			3,259.12000	3.25912	2,793,250	12.59	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			3,235.10000	3.23510	3,382,990	12.59	0.00	0	0
Total R209 Option												1,110,580.00	2,000	24,130
Total For R209												8,138,401.00	2,100	236,373
R210	On	01/11/2018	Bond Future			186.11810	186.11810	186.19840	186.19840			0.00	0	526
R210	On	07/02/2019	Bond Future			189.90512	189.90512	189.99261	189.99261			0.00	0	2,708
R210	On	02/05/2019	Bond Future			190.76268	190.76268	190.85146	190.85146			0.00	0	0
R210	On	01/08/2019	Bond Future			194.66420	194.66420	194.75841	194.75841			0.00	0	0
Total R210 Future												0.00	0	3,234
Total For R210												0.00	0	3,234
R212	On	01/11/2018	Bond Future			155.25287	155.25287	155.32154	155.32154			0.00	0	2,920
R212	On	07/02/2019	Bond Future			156.25662	156.25662	156.33120	156.33120			0.00	0	4,946
R212	On	02/05/2019	Bond Future			159.06553	159.06553	159.14139	159.14139			0.00	0	0
R212	On	01/08/2019	Bond Future			162.24736	162.24736	162.32771	162.32771			0.00	0	0
Total R212 Future												0.00	0	7,866
Total For R212												0.00	0	7,866
R213	On	01/11/2018	Bond Future			9.91101	80.82864	9.80886	81.44582		9.61	0.00	0	11,532
R213	On	07/02/2019	Bond Future			9.99899	82.45164	9.89250	83.08362		10.17	0.00	0	32,324
R213	On	02/05/2019	Bond Future			10.06497	80.36557	9.95506	81.00875		10.66	0.00	0	0
R213	On	01/08/2019	Bond Future			10.12574	81.99143	10.01169	82.64915		10.31	0.00	0	0
Total R213 Future												0.00	0	43,856
R213	On	01/11/2018	Bond Future	8.65	Call			0.00000	0.00000	0,000	8.79	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			7,480.40000	7.48040	8,097,580	8.79	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			0.00000	0.00000	0,000	8.79	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			7,411.90000	7.41190	8,029,080	8.79	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			0.00000	0.00000	0,000	8.79	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			7,548.97000	7.54897	8,166,150	8.79	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			67.92000	0.06792	33,100	9.09	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			7,702.18000	7.70218	8,299,340	9.09	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			70.46000	0.07046	34,510	9.09	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			7,637.27000	7.63727	8,233,300	9.09	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			65.47000	0.06547	31,730	9.09	0.00	0	0

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	07/02/2019	Bond Future	8.68	Put			7,767.25000	7.76725	8,365,490	9.09	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,309.75000	1.30975	1,002,460	10.06	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			4,111.00000	4.11100	4,446,890	10.06	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,332.01000	1.33201	1,021,700	10.07	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			4,071.64000	4.07164	4,404,510	10.07	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,287.71000	1.28771	983,250	10.04	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			4,150.65000	4.15065	4,489,370	10.04	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			3,023.34000	3.02334	2,556,290	10.30	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			3,149.26000	3.14926	3,339,930	10.30	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			3,054.44000	3.05444	2,585,330	10.31	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			3,122.27000	3.12227	3,310,880	10.31	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			2,992.66000	2.99266	2,527,690	10.29	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			3,176.73000	3.17673	3,369,480	10.29	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	43,856
R214	On	01/11/2018	Bond Future			10.24090	68.58830	10.15348	69.14868		12.21	0.00	0	21,043
R214	On	07/02/2019	Bond Future			10.32039	69.96554	10.22972	70.53923		13.13	0.00	0	29,784
R214	On	02/05/2019	Bond Future			10.38023	67.91132	10.28707	68.49520		14.04	0.00	0	0
R214	On	01/08/2019	Bond Future			10.43626	69.28532	10.34013	69.88229		13.55	0.00	0	0
Total R214 Future												0.00	0	50,827
R214	On	01/11/2018	Bond Future	8.99	Call			0.00000	0.00000	0,000	11.00	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			8,232.63000	8.23263	8,793,010	11.00	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			0.00000	0.00000	0,000	11.00	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			8,155.23000	8.15523	8,715,610	11.00	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			0.00000	0.00000	0,000	11.00	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			8,310.14000	8.31014	8,870,520	11.00	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			72.40000	0.07240	36,280	11.42	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			8,393.95000	8.39395	8,931,520	11.42	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			75.19000	0.07519	37,890	11.42	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			8,320.14000	8.32014	8,856,530	11.42	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			69.69000	0.06969	34,730	11.42	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			8,467.96000	8.46796	9,006,690	11.42	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,543.01000	1.54301	1,299,010	13.49	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			4,328.10000	4.32810	4,667,980	13.49	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,568.17000	1.56817	1,321,390	13.50	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			4,285.95000	4.28595	4,623,050	13.50	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,518.06000	1.51806	1,276,860	13.47	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			4,370.57000	4.37057	4,713,250	13.47	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,352.33000	3.35233	2,962,040	13.65	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			3,415.74000	3.41574	3,622,420	13.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.34	Call			3,384.92000	3.38492	2,992,840	13.66	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			3,385.73000	3.38573	3,590,620	13.66	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,319.88000	3.31988	2,931,390	13.63	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			3,445.98000	3.44598	3,654,460	13.63	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	50,827
Total for Bond												744,895,064.41	30,655	1,320,051
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future												0.00	0	0

Contract 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 I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
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

Contract 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										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 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
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 01/11/2018 GOVI			599.20700	599.20700	603.34900	603.34900			47,936,560.00	8	37
GOVI On 07/02/2019 GOVI			611.23900	611.23900	615.47200	615.47200			48,899,120.00	8	460
GOVI On 02/05/2019 GOVI			622.09100	622.09100	626.39700	626.39700			0.00	0	0
GOVI On 01/08/2019 GOVI			634.66800	634.66800	639.06900	639.06900			0.00	0	0
Total GOVI Future									96,835,680.00	16	497
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			501,510.00000	50.15100	542,930,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2018	GOVI	653.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Put			501,610.00000	50.16100	543,030,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Put			501,410.00000	50.14100	542,830,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Put			510,480.00000	51.04800	552,810,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Put			510,580.00000	51.05800	552,910,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Put			510,380.00000	51.03800	552,710,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Put			214,830.00000	21.48300	257,890,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.86	Put			214,630.00000	21.46300	257,690,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Put			214,730.00000	21.47300	257,790,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Call			3,890.00000	0.38900	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Put			0.00000	0.00000	40,120,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Call			3,790.00000	0.37900	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Put			0.00000	0.00000	40,220,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Call			3,990.00000	0.39900	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Put			0.00000	0.00000	40,020,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												96,835,680.00	16	497
Total for GOVI												96,835,680.00	16	497
AL37	On	01/11/2018	Index Future			587.22900	587.22900	589.42500	589.42500			0.00	0	0
AL37	On	07/02/2019	Index Future			599.02000	599.02000	601.26800	601.26800			0.00	0	0
AL37	On	02/05/2019	Index Future			609.65500	609.65500	611.94100	611.94100			0.00	0	0
AL37	On	01/08/2019	Index Future			621.98100	621.98100	624.32100	624.32100			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	01/11/2018	Index Future			671.33300	671.33300	674.98500	674.98500			0.00	0	0
AL7T	On	07/02/2019	Index Future			684.81300	684.81300	688.54700	688.54700			0.00	0	0
AL7T	On	02/05/2019	Index Future			696.97100	696.97100	700.76900	700.76900			0.00	0	0
AL7T	On	01/08/2019	Index Future			711.06200	711.06200	714.94600	714.94600			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	01/11/2018	Index Future			605.83500	605.83500	609.77500	609.77500			0.00	0	199
ALBI	On	07/02/2019	Index Future			618.00000	618.00000	622.02600	622.02600			0.00	0	903
ALBI	On	02/05/2019	Index Future			628.97100	628.97100	633.06800	633.06800			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/08/2019	Index Future			641.68700	641.68700	645.87500	645.87500			0.00	0	0
Total ALBI Future												0.00	0	1,102
Total For ALBI												0.00	0	1,102
IGOV	On	01/11/2018	Index Future			253.05100	253.05100	253.22200	253.22200			0.00	0	317
IGOV	On	07/02/2019	Index Future			258.20100	258.20100	258.37800	258.37800			0.00	0	502
IGOV	On	02/05/2019	Index Future			262.84200	262.84200	263.02200	263.02200			0.00	0	215
IGOV	On	01/08/2019	Index Future			268.21600	268.21600	268.40300	268.40300			0.00	0	0
Total IGOV Future												0.00	0	1,034
Total For IGOV												0.00	0	1,034
Total for Index												0.00	0	2,136
JIBAR F	On	19/12/2018	Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR F	On	20/03/2019	Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F	On	19/06/2019	Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future												0.00	0	35,000
Total For JIBAR FUTURE												0.00	0	35,000
Total for Jibar												0.00	0	35,000
5Y STN	On	21/12/2021	Interest Rate Swap			98.29000	98.29000	98.10000	98.10000			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 :												841,730,744.41	30,671	1,357,735
AA05	On	22/03/2019	Spot Bond			7.73000	101.68472	7.73000	101.62198			0.00	0	0
Total AA05 SPOT												0.00	0	0
Total For AA05												0.00	0	0
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	99.65755			0.00	0	0
Total AA06 SPOT												0.00	0	0
Total For AA06												0.00	0	0
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT												0.00	0	0
Total For AA06/JIBAR												0.00	0	0
AA07	On	15/04/2021	Spot Bond			9.52500	100.46160	9.52500	100.38459			0.00	0	0
Total AA07 SPOT												0.00	0	0
Total For AA07												0.00	0	0
AB01/R	On	24/11/2020	Spot Bond			10.00000	111.49700	10.00000	111.41000			0.00	0	0
Total AB01/R186 SPOT												0.00	0	0
Total For AB01/R186												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB011 On 21/11/2018 Spot Bond					0.00000	101.87130			0.00	100,000,000	50,000,000
Total AB011 SPOT									0.00	100,000,000	50,000,000
Total For AB011									0.00	100,000,000	50,000,000
AB013 On 21/11/2018 Spot Bond			7.21000	103.81937	7.21000	103.75808			0.00	0	1,500,000,000
Total AB013 SPOT									0.00	0	1,500,000,000
Total For AB013									0.00	0	1,500,000,000
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	104.99039	10.84000	104.90007			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	101.90316	11.37000	101.80982			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	102.01701	11.81000	101.92004			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	23.96185	100.00000	23.80397			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	23.09236	100.00000	22.94020			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
ABC12L On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000			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			5.01000	5.01000	5.01000	275.10838			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.08023			0.00	600,000,000	600,000,000
Total ABFN08 SPOT									0.00	600,000,000	600,000,000
Total For ABFN08									0.00	600,000,000	600,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.25107			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.13567				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond					0.00000	100.73079				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	102.70102				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.91784				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.59526				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.11817				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 17/05/2019 Spot Bond					0.00000	101.86776				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.78486				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20 On 30/05/2020 Spot Bond					0.00000	101.68742				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN21 On 30/05/2022 Spot Bond					0.00000	102.72061				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.85491				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.09308				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2 On 17/10/2020 Spot Bond					0.00000	100.63369				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.38818				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN26 On 17/10/2029 Spot Bond					0.00000	100.40528				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN27 On 29/08/2021 Spot Bond					0.00000	101.45639				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.50068				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.52717				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.56248				0.00	0	2,500,000,000
Total ABFN30 SPOT										0.00	0	2,500,000,000
Total For ABFN30										0.00	0	2,500,000,000
ABK1 On 07/11/2018 Spot Bond			8.26000	8.26000	8.26000	99.88698				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	103.11084				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	102.19748				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	96.69088				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	99.88312				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.52215			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	100.98795			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	97.08499			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.51183			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			5.06000	5.06000	5.06000	157.10525			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.42000	6.42000	6.42000	143.11047			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	37.30071	100.00000	37.05702			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.65000	7.65000	7.65000	120.31495			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	14.25076	100.00000	14.15714			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI04 On 13/03/2024 Spot Bond			9.18000	9.18000	9.18000	113.92922			0.00	0	1,680,000,000
Total ABKI04 SPOT									0.00	0	1,680,000,000
Total For ABKI04									0.00	0	1,680,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.91375	100.00000	8.85486			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	90.79031			0.00	23,175,100	23,175,100
Total ABKS1 SPOT									0.00	23,175,100	23,175,100
Total For ABKS1									0.00	23,175,100	23,175,100
ABN05 On 18/04/2021 Spot Bond			4.22000	193.74088	4.22000	193.69204			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			4.02000	4.02000	4.02000	125.02026			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			3.75000	3.75000	3.75000	175.08992			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.72000	3.72000	3.72000	219.33285			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.14500	10.14500	10.14500	93.10557			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.67500	10.67500	10.67500	102.88159			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.90000	8.90000	8.90000	96.02929			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.22000	11.22000	11.22000	100.03959			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.27890			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN92 On 31/01/2019 Spot Bond					0.00000	100.04539				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.92500	101.76661	8.92500	101.69340				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.91000	101.68169	7.91000	106.23571				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	99.86239	9.20000	104.40564				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.60500	99.97434	9.60500	104.72063				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.53000	101.25083	8.53000	101.18191				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.42500	100.95992	9.42500	100.88415				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			10.23000	100.64681	10.23000	100.56498				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.39000	101.24307	10.39000	101.15950				0.00	0	3,944,400,000
Total ABS17 SPOT										0.00	0	3,944,400,000
Total For ABS17										0.00	0	3,944,400,000
ABS18 On 26/09/2023 Spot Bond			9.99500	100.47855	9.99500	100.39736				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			7.34000	104.76295	7.34000	104.70108				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.33000	93.22132	10.33000	93.14354				0.00	0	4,090,000,000
Total ABS7 SPOT										0.00	0	4,090,000,000
Total For ABS7										0.00	0	4,090,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.11090	100.00000	10.04318			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			3.94000	3.94000	3.94000	288.17916			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			3.41000	152.87503	3.41000	152.84700			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
ACL089 On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	90.32353			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	89.37868			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			8.06000	8.06000	8.06000	103.25381			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	238.36865			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	238.37829			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.10090				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.10441				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16€ On 20/06/2019 Spot Bond			8.24000	8.24000	8.24000	104.53623				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	101.10112				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	101.04289				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond					0.00000	101.68473				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	101.09508				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.82910				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.12404				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.12764				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.12764				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL201 On 20/12/2022 Spot Bond					0.00000	101.14744				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.14744				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	162.29119				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	165.43054				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	96.32834				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.01955				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.09046				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	99.76473				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.17418				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.08578				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.06833				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	101.23211				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AECI02 On 11/09/2023 Spot Bond					0.00000	101.26045				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	100.96061				0.00	12,500,000,000	12,500,000,000
Total AGT01 SPOT										0.00	12,500,000,000	12,500,000,000
Total For AGT01										0.00	12,500,000,000	12,500,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.36401				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.00134				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.04197				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.54551				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.35811				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.45882				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.43872				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.60297				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	100.54303				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF5A On 21/08/2021 Spot Bond					0.00000	100.18346				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.18853				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			9.86200	105.65387	9.86200	101.92797				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.19447				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.20241				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.25826				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01: On 15/03/2019 Spot Bond			7.49000	101.58018	7.49000	101.51930				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02: On 30/04/2023 Spot Bond			9.97000	106.25151	9.97000	106.16635				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04: On 29/05/2024 Spot Bond			9.95500	101.05123	9.95500	100.97124				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.36500	95.66622	11.36500	95.58005			0.00	0	95,000,000
Total AIR05 SPOT									0.00	0	95,000,000
Total For AIR05									0.00	0	95,000,000
AIRL01 On 30/04/2028 Spot Bond			4.06000	175.83865	4.06000	175.79660			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	30,000,000,000
Total APF01U SPOT									0.00	0	30,000,000,000
Total For APF01U									0.00	0	30,000,000,000
APF02 On 26/09/2019 Spot Bond					0.00000	101.20850			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.28719			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	101.71921			0.00	684,000,000	671,000,000
Total APF05 SPOT									0.00	684,000,000	671,000,000
Total For APF05									0.00	684,000,000	671,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	102.36724			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.95484			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.22316			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.22887			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS294U SPOT									0.00	0	0
Total For AS294U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.04296			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.97000	238.23152	3.97000	238.17670			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	101.39318			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	99.75358			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.98500	212.84830	3.98500	212.79908			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	100.28332			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05 On 28/04/2020 Spot Bond					0.00000	100.10131			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	100.01634			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	99.88774			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.22969			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.05428			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.49368			0.00	110,400,000	47,600,000
Total ASN083 SPOT									0.00	110,400,000	47,600,000
Total For ASN083									0.00	110,400,000	47,600,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.65537			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	105.90430			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	100.27833			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	99.76866			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	82.50367			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	101.50882			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN11: On 07/03/2021 Spot Bond					0.00000	101.39420			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	101.37941			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	101.06335			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	101.74005			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	101.72729			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13: On 24/02/2019 Spot Bond					0.00000	101.71145			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	101.49253			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	101.48029			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	101.36782			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 31/12/2018 Spot Bond					0.00000	98.26000			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 31/01/2022 Spot Bond			4.14000	149.52312	4.14000	149.48696				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 31/12/2018 Spot Bond					0.00000	98.26000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.79848				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	78.07798				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	99.92431				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	99.92431				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			4.18500	149.31939	4.18500	149.28274				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	114.03132				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.54150				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			4.65000	162.78402	4.65000	162.73735				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.85827				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	101.84168				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16(On 20/06/2021 Spot Bond					0.00000	102.16060				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	101.44364				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17(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
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN17(On 25/02/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0
ASN18(On 20/06/2022 Spot Bond					0.00000	101.20794			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0
ASN18(On 25/04/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN185 SPOT									0.00	0	0
Total For ASN185									0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	101.22893			0.00	0	0
Total ASN190 SPOT									0.00	0	0
Total For ASN190									0.00	0	0
ASN19(On 27/06/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN192 SPOT									0.00	0	0
Total For ASN192									0.00	0	0
ASN19(On 12/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN193 SPOT									0.00	0	0
Total For ASN193									0.00	0	0
ASN19(On 30/06/2022 Spot Bond					0.00000	100.82007			0.00	0	0
Total ASN194 SPOT									0.00	0	0
Total For ASN194									0.00	0	0
ASN19(On 31/01/2038 Spot Bond			4.29000	103.49233	4.29000	103.46605			0.00	0	0
Total ASN195 SPOT									0.00	0	0
Total For ASN195									0.00	0	0
ASN19(On 20/06/2022 Spot Bond					0.00000	101.03114			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN19(On 01/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN20(On 25/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN20(On 21/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.04069				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.10679				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	102.01656				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	102.19709				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.55998				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.61565				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21(On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21(On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22(On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22(On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22(On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22(On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22(On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23(On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23(On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23(On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.54757				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23(On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23(On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN23(On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN236 SPOT									0.00	0	0
Total For ASN236									0.00	0	0
ASN23(On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN237 SPOT									0.00	0	0
Total For ASN237									0.00	0	0
ASN23(On 18/12/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN239 SPOT									0.00	0	0
Total For ASN239									0.00	0	0
ASN24(On 02/02/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN240 SPOT									0.00	0	0
Total For ASN240									0.00	0	0
ASN24(On 02/02/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN241 SPOT									0.00	0	0
Total For ASN241									0.00	0	0
ASN24(On 10/02/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN242 SPOT									0.00	0	0
Total For ASN242									0.00	0	0
ASN24(On 07/03/2019 Spot Bond					0.00000	101.30310			0.00	0	0
Total ASN243 SPOT									0.00	0	0
Total For ASN243									0.00	0	0
ASN24(On 10/03/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN244 SPOT									0.00	0	0
Total For ASN244									0.00	0	0
ASN24(On 30/03/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN245 SPOT									0.00	0	0
Total For ASN245									0.00	0	0
ASN24(On 12/04/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN246 SPOT									0.00	0	0
Total For ASN246									0.00	0	0
ASN24(On 13/04/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN247 SPOT									0.00	0	0
Total For ASN247									0.00	0	0
ASN25(On 09/05/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN250 SPOT									0.00	0	0
Total For ASN250									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN25 On 16/05/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN251 SPOT									0.00	0	0
Total For ASN251									0.00	0	0
ASN25 On 16/05/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN252 SPOT									0.00	0	0
Total For ASN252									0.00	0	0
ASN25 On 27/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN253 SPOT									0.00	0	0
Total For ASN253									0.00	0	0
ASN25 On 25/05/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN254 SPOT									0.00	0	0
Total For ASN254									0.00	0	0
ASN25 On 29/05/2021 Spot Bond					0.00000	101.52715			0.00	0	0
Total ASN255 SPOT									0.00	0	0
Total For ASN255									0.00	0	0
ASN25 On 05/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN256 SPOT									0.00	0	0
Total For ASN256									0.00	0	0
ASN25 On 02/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN257 SPOT									0.00	0	0
Total For ASN257									0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN261 SPOT									0.00	0	0
Total For ASN261									0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN262 SPOT									0.00	0	0
Total For ASN262									0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN263 SPOT									0.00	0	0
Total For ASN263									0.00	0	0
ASN26 On 20/06/2023 Spot Bond					0.00000	101.20561			0.00	0	0
Total ASN264 SPOT									0.00	0	0
Total For ASN264									0.00	0	0
ASN26 On 30/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN265 SPOT									0.00	0	0
Total For ASN265									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN268 On 10/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN268 SPOT									0.00	0	0
Total For ASN268									0.00	0	0
ASN269 On 10/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN269 SPOT									0.00	0	0
Total For ASN269									0.00	0	0
ASN270 On 20/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN270 SPOT									0.00	0	0
Total For ASN270									0.00	0	0
ASN271 On 20/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN271 SPOT									0.00	0	0
Total For ASN271									0.00	0	0
ASN272 On 20/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN272 SPOT									0.00	0	0
Total For ASN272									0.00	0	0
ASN273 On 25/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN273 SPOT									0.00	0	0
Total For ASN273									0.00	0	0
ASN274 On 20/06/2023 Spot Bond					0.00000	101.03696			0.00	0	0
Total ASN274 SPOT									0.00	0	0
Total For ASN274									0.00	0	0
ASN275 On 27/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN275 SPOT									0.00	0	0
Total For ASN275									0.00	0	0
ASN276 On 04/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN276 SPOT									0.00	0	0
Total For ASN276									0.00	0	0
ASN277 On 08/08/2019 Spot Bond					0.00000	99.87889			0.00	0	0
Total ASN277 SPOT									0.00	0	0
Total For ASN277									0.00	0	0
ASN278 On 15/08/2023 Spot Bond					0.00000	101.95062			0.00	0	0
Total ASN278 SPOT									0.00	0	0
Total For ASN278									0.00	0	0
ASN279 On 20/08/2048 Spot Bond					0.00000	101.86582			0.00	0	0
Total ASN279 SPOT									0.00	0	0
Total For ASN279									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN28(On 21/08/2023 Spot Bond					0.00000	101.81314				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN28(On 05/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN28(On 13/09/2025 Spot Bond					0.00000	101.28455				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN28(On 14/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0
ASN28(On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN289 SPOT										0.00	0	0
Total For ASN289										0.00	0	0
ASN29(On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN290 SPOT										0.00	0	0
Total For ASN290										0.00	0	0
ASN29(On 26/09/2023 Spot Bond					0.00000	100.94657				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN29(On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN293 SPOT										0.00	0	0
Total For ASN293										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN295 On 09/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN295 SPOT										0.00	0	0
Total For ASN295										0.00	0	0
ASN297 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN297 SPOT										0.00	0	0
Total For ASN297										0.00	0	0
ASN298 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN298 SPOT										0.00	0	0
Total For ASN298										0.00	0	0
ASN299 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN299 SPOT										0.00	0	0
Total For ASN299										0.00	0	0
ASN75U 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
BAW17 On 05/12/2018 Spot Bond					0.00000	101.43067				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.52833				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			9.22500	104.60321	9.22500	104.52592				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.27500	101.11670	9.27500	101.04075				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.04544	9.30000	100.96935				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.57478				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW24 On 30/09/2019 Spot Bond					0.00000	101.61305				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	100.70935				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	102.78991				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	101.75309				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.99255				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	101.03780				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	101.48278				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.70533				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	104.56609				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.70993				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA59 On 30/06/2022 Spot Bond			12.47500	106.46453	12.47500	106.35954				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.52500	12.52500	12.52500	103.98850				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.06574				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.00535				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.44404				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.01396				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.97091				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.00545				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			12.47500	12.47500	12.47500	96.61611				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.94951				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.94951				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.94951				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.27174				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	106.35577				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.31470				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.14312				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.16374				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.16374				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.16374				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U 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
BC123 On 30/11/2018 Spot Bond					0.00000	101.31349			0.00	0	0
Total BC123 SPOT									0.00	0	0
Total For BC123									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.49734			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	99.85567			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	99.85175			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	101.22402			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	100.85877			0.00	0	0
Total BCJ17 SPOT									0.00	0	0
Total For BCJ17									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.29000	9.29000	9.29000	189.88186			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.29000	9.29000	9.29000	190.57219			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.67500	9.67500	9.67500	90.83094			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.49538	100.00000	8.43879			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL01 On 19/11/2019 Spot Bond					0.00000	103.38751			0.00	0	250,000,000
Total BGL01 SPOT									0.00	0	250,000,000
Total For BGL01									0.00	0	250,000,000
BGL02 On 19/11/2019 Spot Bond			8.76000	107.01411	8.76000	106.93933			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.14876			0.00	0	161,300,000
Total BGL03 SPOT									0.00	0	161,300,000
Total For BGL03									0.00	0	161,300,000
BGL04 On 05/02/2020 Spot Bond			8.46000	104.33567	8.46000	104.26522			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			11.02500	102.46180	11.02500	102.37071			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	104.21837			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.40500	103.24630	11.40500	103.15143			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	101.75277			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.72500	102.27303	10.72500	102.18452			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	99.90953			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.50500	101.96141	11.50500	101.86847			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	107.41102			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			10.12500	106.26403	10.12500	106.17849			81,000,000,000,000.00	8,000,000,000	4,000,000,000
Total BGL13 SPOT									1,000,000,000,000.00	8,000,000,000	4,000,000,000
Total For BGL13									1,000,000,000,000.00	8,000,000,000	4,000,000,000
BGL14 On 03/11/2021 Spot Bond					0.00000	103.24070			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.27677			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	102.00407			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	105.35714			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	102.73375			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.05221			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	105.12944			0.00	0	200,000,000
Total BGT01 SPOT									0.00	0	200,000,000
Total For BGT01									0.00	0	200,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.76544			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.36000	103.38482	8.36000	103.31543			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.02395			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.78118			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.04929				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.91026				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	101.42149				0.00	0	180,000,000
Total BPPF04 SPOT										0.00	0	180,000,000
Total For BPPF04										0.00	0	180,000,000
BPPF0: On 22/03/2019 Spot Bond					0.00000	100.83313				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.87423				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF0: On 23/01/2019 Spot Bond					0.00000	100.20803				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	100.22245				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.23207				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	100.52906				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	100.56652				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BS2B1L 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
BS2C1L 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	100.91454				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	100.90459				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.86275				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.20342				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.76065				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BYB10I On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	100.43083			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.61000	102.89485	11.61000	102.79942			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	104.12432			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			9.11000	103.66494	9.11000	103.58969			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	104.18783			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.82500	98.16729	9.82500	98.09057			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	99.99980			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	100.29893			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			10.12500	102.10118	10.12500	102.01901			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.94842			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	101.72364			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CCT01 On 23/06/2023 Spot Bond			10.64500	111.50210	10.64500	111.40734				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.72000	108.30592	10.72000	108.21325				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.87500	102.82671	10.87500	102.73651				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			10.82000	10.82000	10.82000	100.78458				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	112.14830	10.00000	112.06050				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	100.66623				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	99.82971				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	101.88802				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.74722				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.57751				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.01212				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.33449				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR33 On 22/09/2020 Spot Bond					0.00000	101.14141				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	99.86671				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	102.44944				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.14469				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	99.91162				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.37916			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	148.00201	3.14000	147.90412			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			4.11000	4.11000	4.11000	143.42286			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	112.14800	10.00000	112.06000			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	102.01019	8.59000	101.96540			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.78094	9.35000	101.70494			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.04000	101.66735	8.04000	101.60223			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	102.14505			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.42500	93.82480	11.42500	98.49260			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			11.94500	94.98888	11.94500	94.89759				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.20804				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	102.10137				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	101.20561				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	101.73081				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	101.28684				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	101.01955				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.41247				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	100.99400				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.60500	101.09393	10.60500	101.00740				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	101.07244				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	99.89077				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			12.74500	102.50611	12.74500	102.40120				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	99.88646				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.18089				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	110.06075				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	101.05786				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.52500	101.97219	9.52500	101.89359				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	99.59345				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.60296	10.98000	99.51477				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.37000	11.00000	101.28009				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	101.19367				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.53500	99.45920	12.53500	99.35903				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.29594				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN386 On 20/03/2021 Spot Bond					0.00000	101.07749				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.19095				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	101.14175				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	107.14677				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	101.08345				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	101.16508				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	101.74155				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	102.03147				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	102.02055				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	101.08333				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	102.39587				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	101.08914				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN409 On 18/07/2020 Spot Bond					0.00000	100.43816				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.19374				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	101.19955				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	100.44016				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	102.40745				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	101.24018				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	100.46617				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.08994				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	101.29825				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	52.68877				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	101.30985				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	100.23621				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN421 On 20/12/2020 Spot Bond					0.00000	115.86915			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	103.15676			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 20/12/2018 Spot Bond					0.00000	101.48307			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	101.54151			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	130.22416			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	131.13193			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN436 On 20/12/2020 Spot Bond					0.00000	101.18798			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	101.13569			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	99.92728			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	132.34026			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	102.11753			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN444 On 23/05/2021 Spot Bond					0.00000	101.92242			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN445 On 24/05/2021 Spot Bond			9.62500	108.88546	9.62500	108.80205			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.41000	148.30562	4.41000	148.26657		10,792,152,000,000.00	2,447,200,000	1,223,600,000	
Total CLN452 SPOT								10,792,152,000,000.00	2,447,200,000	1,223,600,000	
Total For CLN452								10,792,152,000,000.00	2,447,200,000	1,223,600,000	
CLN453 On 31/01/2025 Spot Bond			6.57000	108.23027	6.57000	108.18322		23,683,536,000,000.00	3,604,800,000	1,802,400,000	
Total CLN453 SPOT								23,683,536,000,000.00	3,604,800,000	1,802,400,000	
Total For CLN453								23,683,536,000,000.00	3,604,800,000	1,802,400,000	
CLN454 On 31/01/2025 Spot Bond			6.51000	108.59524	6.51000	108.54855		0.00	0	0	
Total CLN454 SPOT								0.00	0	0	
Total For CLN454								0.00	0	0	
CLN455 On 04/05/2021 Spot Bond					0.00000	101.87373		0.00	0	0	
Total CLN455 SPOT								0.00	0	0	
Total For CLN455								0.00	0	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	101.33556		0.00	0	0	
Total CLN456 SPOT								0.00	0	0	
Total For CLN456								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN457 On 17/11/2021 Spot Bond					0.00000	101.96814				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	102.60095				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.65981				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	106.00022				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.69500	103.35757	10.69500	103.26983				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			10.35500	100.58760	10.35500	100.50347				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	101.18804				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	100.85614				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	100.85872				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	102.19425				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	101.81076				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	102.05924				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN475 On 23/06/2021 Spot Bond					0.00000	101.90283				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	101.19955				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	20.89107	100.00000	20.75341				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 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
CLN481 On 07/06/2022 Spot Bond					0.00000	101.89524				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.92257				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	103.62819				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.58621				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.62500	104.19428	9.62500	104.11402				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	101.72906				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			13.03500	104.20752	13.03500	103.97429				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.83500	100.36349	9.83500	100.28497				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN48(On 28/03/2020 Spot Bond					0.00000	100.84927				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49(On 28/03/2022 Spot Bond					0.00000	101.46672				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49(On 07/06/2022 Spot Bond					0.00000	101.89524				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49(On 30/09/2019 Spot Bond					0.00000	100.85898				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49(On 20/06/2022 Spot Bond					0.00000	101.19864				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49(On 07/06/2022 Spot Bond			12.12500	104.78128	12.12500	104.14440				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49(On 29/08/2020 Spot Bond					0.00000	101.56246				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49(On 04/09/2024 Spot Bond			10.63500	99.28686	10.63500	99.20163				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49(On 04/09/2024 Spot Bond					0.00000	103.16088				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49(On 08/06/2022 Spot Bond					0.00000	104.33414				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49(On 20/05/2021 Spot Bond					0.00000	101.86198				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50(On 10/10/2020 Spot Bond					0.00000	100.56337				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN501 On 11/10/2022 Spot Bond					0.00000	100.57267				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.59326				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	101.23690				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	100.59326				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.21949				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	100.01234				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	101.21135				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	101.93074				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	100.56369				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	98.49768				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	101.77392				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	101.96077				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN515 On 23/02/2019 Spot Bond					0.00000	102.34693				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.58619	9.96000	101.29717				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	101.76470	10.01000	100.08053				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	101.76676				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	100.63023	9.60000	100.56834				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	101.27728				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	101.09888				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.64201				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	102.00778				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.42636	9.20000	101.35079				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.22074				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	100.17431				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN527 On 21/02/2024 Spot Bond					0.00000	105.13094				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	103.05229				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	103.64259				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	101.22620				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	101.27728				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.15912				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	101.14168				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	100.39016				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.90000	10.90000	10.90000	100.40567				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	100.38342				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	100.19859				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	102.04359				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 20/12/2023 Spot Bond					0.00000	101.94018				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	101.43541				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	99.13112				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	100.88778				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	220.72366				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.67500	90.90170	9.67500	90.83094				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.29000	9.29000	9.29000	189.88186				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.29000	9.29000	9.29000	190.57219				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	101.05454				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	101.20063				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF14 On 20/09/2019 Spot Bond					0.00000	101.05447			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.09495			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.95246			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			9.20000	116.11558	9.20000	116.03000			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			9.73500	103.43174	9.73500	103.35030			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			10.93000	106.89764	10.93000	106.80444			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			10.43500	103.06442	10.43500	102.97853			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.67000	95.43282	10.67000	95.35110			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			12.06500	90.57837	12.06500	90.49096			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			12.02000	89.59741	12.02000	89.51173			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.65000	12.65000	12.65000	96.97802			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.10389			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CS003 On 12/08/2021 Spot Bond					0.00000	98.93114				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04U 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
CSD04U 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
DEN80 On 11/12/2018 Spot Bond					0.00000	101.34421				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.23940				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	100.99813				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.06745				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	100.83379				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	100.88988				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	100.94655				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DOL00 On 24/01/2019 Spot Bond					0.00000	100.34078				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	86.16324				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL01: On 20/12/2021 Spot Bond					0.00000	102.00930			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	101.73944			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	101.98031			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.34000	10.34000	10.34000	105.20768			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	101.58275			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			8.92500	103.67668	8.92500	103.60250			0.00	0	100,000,000
Total DV2021 SPOT									0.00	0	100,000,000
Total For DV2021									0.00	0	100,000,000
DV22 On 07/02/2020 Spot Bond			7.31500	104.80721	7.31500	104.74585		1,971,026,750,000.00		269,450,000	217,450,000
Total DV22 SPOT								1,971,026,750,000.00		269,450,000	217,450,000
Total For DV22								1,971,026,750,000.00		269,450,000	217,450,000
DV22/R On 07/02/2020 Spot Bond			100.00000	44.23790	100.00000	43.94641			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.78500	102.61563	9.78500	102.53575			0.00	0	1,223,800,000
Total DV23 SPOT									0.00	0	1,223,800,000
Total For DV23									0.00	0	1,223,800,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.39943	100.00000	14.30456			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.39943	100.00000	14.30456			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.83500	101.46501	9.83500	101.38562			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	102.05214	9.69000	101.97344			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.05214	9.69000	101.97344			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.60500	93.22919	11.60500	93.14349				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	102.13777	10.10000	102.05575				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.13777	10.10000	102.05575				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	101.82593				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	101.55904				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20i On 28/03/2020 Spot Bond					0.00000	101.20174				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20i On 31/08/2020 Spot Bond					0.00000	101.74838				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	100.33972				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	101.57494				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.50327				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	101.54490				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22i On 24/10/2022 Spot Bond					0.00000	100.21459				0.00	1,564,000,000	391,000,000
Total DVF22C SPOT										0.00	1,564,000,000	391,000,000
Total For DVF22C										0.00	1,564,000,000	391,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF24 On 23/10/2024 Spot Bond					0.00000	100.24614			0.00	348,000,000	87,000,000
Total DVF24 SPOT									0.00	348,000,000	87,000,000
Total For DVF24									0.00	348,000,000	87,000,000
E170 On 01/08/2020 Spot Bond			7.41000	113.25981	7.41000	113.19266			0.00	0	200,000,000
Total E170 SPOT									0.00	0	200,000,000
Total For E170									0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	37.79221	100.00000	37.54320			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			8.07000	103.35883	8.07000	103.29109			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			9.33500	102.55052	9.33500	102.47301			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.14500	100.61333	10.14500	100.53085			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			4.23000	103.23113	4.23000	103.20484			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			3.94000	95.98138	3.94000	95.95970			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	122.59737	2.25000	122.58630			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.79000	128.19117	3.79000	128.16311			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.80000	115.86754	3.80000	115.84267			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.80000	113.79658	3.80000	113.77213			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL31 On 02/06/2031 Spot Bond			3.89000	104.88533	3.89000	104.86187			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			3.91000	97.39818	3.91000	97.37641			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	122.59737	2.25000	122.58630			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			9.00000	105.28708	9.00000	105.21155			0.00	0	128,800,000
Total EMM01 SPOT									0.00	0	128,800,000
Total For EMM01									0.00	0	128,800,000
EMM02 On 11/03/2021 Spot Bond			9.02500	105.11962	9.02500	105.04275			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.19000	95.43858	11.19000	95.35344			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.40500	11.40500	11.40500	96.81458			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.58000	11.58000	11.58000	97.06238			0.00	0	1,333,333,200
Total EMM05 SPOT									0.00	0	1,333,333,200
Total For EMM05									0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			11.17000	11.17000	11.17000	101.27637			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			11.02000	11.02000	11.02000	101.58892			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			11.66000	11.66000	11.66000	88.56403			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.28294			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ENX01 On 23/04/2021 Spot Bond					0.00000	100.26422				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.40638				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.43538				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.82567				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.34943				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.93948				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.54743				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.60494				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.46778				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.31052				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.33334				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF04U SPOT									0.00	0	0
Total For EPF04U									0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF05U SPOT									0.00	0	0
Total For EPF05U									0.00	0	0
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF06U SPOT									0.00	0	0
Total For EPF06U									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
EPFC3I On 06/11/2018 Spot Bond					0.00000	99.91736			0.00	0	0
Total EPFC36 SPOT									0.00	0	0
Total For EPFC36									0.00	0	0
EPFC3I On 04/03/2019 Spot Bond					0.00000	101.35380			0.00	0	0
Total EPFC37 SPOT									0.00	0	0
Total For EPFC37									0.00	0	0
EPFC3I On 06/09/2019 Spot Bond					0.00000	101.28717			0.00	0	0
Total EPFC39 SPOT									0.00	0	0
Total For EPFC39									0.00	0	0
EPFC4I On 03/04/2019 Spot Bond					0.00000	100.61836			0.00	0	0
Total EPFC40 SPOT									0.00	0	0
Total For EPFC40									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	21,333,350
Total EQS05 SPOT									0.00	0	21,333,350
Total For EQS05									0.00	0	21,333,350
EQS06 On 09/04/2020 Spot Bond					0.00000	98.75177			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.11047			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.88408			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	101.92557			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	101.98912			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	102.13464			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	112.14800	10.00000	112.06000			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	101.62094			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	102.04529			0.00	0	60,000,000
Total ERSA22 SPOT									0.00	0	60,000,000
Total For ERSA22									0.00	0	60,000,000
ERSA2 On 17/08/2019 Spot Bond					0.00000	102.20553			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	101.81062			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	101.87366			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.69500	103.80590	9.69500	103.72581		1,376,690,000,000.00	142,000,000	2,881,000,000	
Total ES23 SPOT								1,376,690,000,000.00	142,000,000	2,881,000,000	
Total For ES23								1,376,690,000,000.00	142,000,000	2,881,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23/R On 25/01/2023 Spot Bond			10.00000	102.76883	10.00000	102.68711			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			10.52000	87.21474	10.52000	87.14107		21,040,000,000.00		2,000,000	4,404,500,000
Total ES26 SPOT								21,040,000,000.00		2,000,000	4,404,500,000
Total For ES26								21,040,000,000.00		2,000,000	4,404,500,000
ES26/R On 02/04/2026 Spot Bond			7.85000	100.72181	7.85000	100.65791		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			11.37500	73.55214	11.28000	74.02004		22,750,000,000.00		2,000,000	549,500,000
Total ES33 SPOT								22,750,000,000.00		2,000,000	549,500,000
Total For ES33								22,750,000,000.00		2,000,000	549,500,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.04270	7.50000	100.98106		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			11.52000	75.92686	11.52000	75.85681		0.00		0	3,721,700,000
Total ES42 SPOT								0.00		0	3,721,700,000
Total For ES42								0.00		0	3,721,700,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.25187	8.50000	100.18312		0.00		0	0
Total ES42/R214 SPOT								0.00		0	0
Total For ES42/R214								0.00		0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ESF01U SPOT								0.00		0	0
Total For ESF01U								0.00		0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ESF02U SPOT								0.00		0	0
Total For ESF02U								0.00		0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.37323		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	101.33323		0.00		0	0
Total EXX02 SPOT								0.00		0	0
Total For EXX02								0.00		0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.06034		0.00		0	0
Total FBJ20Z SPOT								0.00		0	0
Total For FBJ20Z								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.09503			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									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	101.72212			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.88440			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.54399				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.17290				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.96348				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	99.89024				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	101.78103				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			7.31000	103.29835	7.31000	103.23689				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.79242				0.00	800,000,000	430,000,000
Total FRB12 SPOT										0.00	800,000,000	430,000,000
Total For FRB12										0.00	800,000,000	430,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	100.41344				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.72500	10.72500	10.72500	102.56410				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB15 On 06/03/2020 Spot Bond					0.00000	103.82863				0.00	10,600,000,000	5,550,000,000
Total FRB15 SPOT										0.00	10,600,000,000	5,550,000,000
Total For FRB15										0.00	10,600,000,000	5,550,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.03870				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	105.50951				0.00	0	1,500,000,000
Total FRB17 SPOT										0.00	0	1,500,000,000
Total For FRB17										0.00	0	1,500,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.16215				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.42500	102.63987	11.42500	102.54593		15,995,000,000,000.00		1,400,000,000	700,000,000	
Total FRB19 SPOT								15,995,000,000,000.00		1,400,000,000	700,000,000	
Total For FRB19								15,995,000,000,000.00		1,400,000,000	700,000,000	
FRB20 On 15/04/2021 Spot Bond					0.00000	103.01374				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.09262				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.44581				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.68340				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			7.65500	104.98715	7.65500	104.92176				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2: On 21/12/2018 Spot Bond					0.00000	101.37785				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22 On 31/01/2022 Spot Bond			3.56000	152.17904	3.56000	152.14928			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	291.85022			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	126.09955			0.00	0	40,000,000
Total FRBI25 SPOT									0.00	0	40,000,000
Total For FRBI25									0.00	0	40,000,000
FRBI28 On 31/03/2028 Spot Bond			4.04000	171.03669	4.04000	170.99608			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.15500	4.15500	4.15500	85.89907			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.25000	4.25000	4.25000	206.50290			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.53500	90.23236	4.53500	90.20732			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			4.60000	91.41745	4.60000	91.84406			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.81000	8.81000	8.81000	83.82303			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.26000	10.26000	10.26000	55.64243			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.29000	10.29000	10.29000	54.89638			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	101.85746			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC16: On 31/01/2025 Spot Bond			4.67000	4.67000	4.67000	120.46250			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	99.45529			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	101.21348			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	90.96966			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	101.67355			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	101.37299			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.11898			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.12450			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	101.01015			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	101.17993			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.28166			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC209 On 07/10/2020 Spot Bond					0.00000	102.88790			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
FRC210 On 20/12/2019 Spot Bond					0.00000	101.15923			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 07/05/2020 Spot Bond					0.00000	102.13286			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 07/11/2019 Spot Bond					0.00000	102.37259			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 04/11/2019 Spot Bond					0.00000	99.93139			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 31/01/2022 Spot Bond			4.22000	149.16115	4.22000	149.12413			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 20/05/2020 Spot Bond					0.00000	101.84184			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC217 On 31/01/2022 Spot Bond			5.08000	145.33512	5.08000	145.28909			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218 On 20/12/2020 Spot Bond					0.00000	101.65365			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0

Contract 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 FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond					0.00000	98.91929				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond					0.00000	100.97299				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond					0.00000	99.29551				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond					0.00000	101.79365				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	102.41078				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond					0.00000	98.63207				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	98.45623				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond					0.00000	100.74448				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	101.08810				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	100.73715				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	39.78932				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	99.46919				0.00	0	0
Total FRC247 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 FRC247									0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	98.36743			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	100.96018			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	101.23656			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	102.31700			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	101.22806			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	101.11254			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC254 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
FRC255 On 17/07/2027 Spot Bond					0.00000	102.43121			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	100.84154			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	102.47123			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	105.28219			0.00	0	0
Total FRC259 SPOT									0.00	0	0
Total For FRC259									0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	105.92914	3.45500	105.90934			0.00	0	0
Total FRC260 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 FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.55410				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	100.44488				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 15/03/2019 Spot Bond					0.00000	101.03865				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.44391				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	101.30994				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	101.60331				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	103.05197				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26 On 21/10/2019 Spot Bond					0.00000	100.24882				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	101.73476				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27 On 30/01/2023 Spot Bond					0.00000	100.01704				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	102.44612				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27 On 07/12/2023 Spot Bond			8.82000	102.41973	8.82000	103.55177				0.00	0	0
Total FRC273 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 FRC273										0.00	0	0
FRC27 On 02/05/2028 Spot Bond			9.80000	100.07932	9.80000	100.00000				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	101.23312				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	101.23589				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27 On 04/03/2021 Spot Bond					0.00000	101.38778				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	100.80549				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	101.74339				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28 On 20/12/2023 Spot Bond					0.00000	101.15907				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28 On 03/09/2019 Spot Bond					0.00000	102.06257				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	101.71908				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	101.06864				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28 On 11/11/2024 Spot Bond					0.00000	100.59719				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.86000	4.86000	4.86000	146.25883				0.00	0	0
Total FRC66 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 FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.80000	4.80000	4.80000	146.52465				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			4.78000	4.78000	4.78000	146.61338				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD21 On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0
Total For FRD21U										0.00	0	0
FRD22 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
FRD23 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
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.55000	86.23262	4.55000	86.25517				0.00	0	0
Total FRI33 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 FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.51500	100.16899	4.51500	100.14176				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.87352				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.06501				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.59664				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.69233				0.00	0	50,000,000
Total FRJ22 SPOT										0.00	0	50,000,000
Total For FRJ22										0.00	0	50,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.61563				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.03163				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.91180				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										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
FRS100 On 15/01/2024 Spot Bond			3.37800	3.37800	3.37800	99.29581				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.76000	3.76000	3.76000	111.84173				0.00	0	0
Total FRS101 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 FRS101										0.00	0	0
FRS101 On 23/01/2024 Spot Bond					0.00000	100.23063				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.23063				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.90000	109.57637	3.90000	109.55196				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.92000	214.42782	3.92000	214.37935				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.69000	97.67400	4.69000	97.64608				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.95000	3.95000	3.95000	213.64820				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	100.11586				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			4.22000	123.62810	4.22000	123.59741				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	112.78042	3.70500	112.75706				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.43000	101.40895	4.43000	101.38207				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.07000	210.80433	4.07000	210.75412				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.12000	209.61325	4.12000	209.56250				0.00	0	0
Total FRS121 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 FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.75000	158.36568	3.75000	111.15966			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.15000	208.90258	4.15000	208.85150			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.26000	90.06016	5.26000	90.03034			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.83000	160.43673	4.83000	160.38842			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.79000	96.28248	4.79000	96.25419			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.35000	166.78429	4.35000	166.74051			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.41000	165.97530	4.41000	165.93092			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.66000	197.26461	4.66000	197.20831			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	92.34607			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.72000	97.25396	4.72000	97.22593			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.97500	4.97500	4.97500	93.74289			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.50000	100.38646	4.50000	100.35929			0.00	0	0
Total FRS136 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 FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.22000	168.55264	4.22000	168.51017				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.43000	202.41107	4.43000	202.35703				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.35000	166.78429	4.35000	166.74051				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.35000	166.78429	4.35000	166.74051				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.64000	162.91558	4.64000	162.86902				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.52000	121.53044	4.52000	121.49736				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.92000	150.52398	3.92000	150.49023				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.70000	162.12807	4.70000	162.08094				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.74000	161.60548	4.74000	161.55799				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.49000	121.73839	4.49000	121.70554				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.71000	161.99725	4.71000	161.95002				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.75000	161.42756	4.75000	161.42756				0.00	0	0
Total FRS153 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 FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	67.70283				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	76.55824				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	81.32860				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	83.57442				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	54.69609				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	62.49107				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	68.66241				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	71.63527				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	29.54093				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	43.85313				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	42.49952				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	30.52504				0.00	0	0
Total FRS169 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 FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	204.93961				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	100.41144				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	100.43653				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17 On 26/01/2024 Spot Bond					0.00000	61.27030				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17 On 26/01/2024 Spot Bond					0.00000	61.27020				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17 On 19/07/2024 Spot Bond					0.00000	84.59803				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS17 On 02/08/2019 Spot Bond					0.00000	102.00796				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS17 On 15/08/2019 Spot Bond					0.00000	97.15210				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18 On 18/09/2023 Spot Bond					0.00000	101.12299				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	89.00196				0.00	0	0
Total FRS181 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 FRS181										0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	100.93841				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	89.98572				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.57000	3.57000	3.57000	292.87286				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	294.28602				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	285.18315				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			3.71000	151.48681	3.71000	151.45538				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.09652				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			3.41000	152.87503	3.41000	152.84700				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	99.93281				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			3.74000	105.90961	3.74000	105.88740				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			3.44000	80.70985	3.44000	111.65625				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			3.68000	3.68000	3.68000	127.48181				0.00	0	0
Total FRS85 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 FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	127.26242			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	282.83798			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			7.38000	105.82594	7.38000	105.76344			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.46500	101.31893	8.46500	101.24972		84,650,000,000.00		10,000,000	10,000,000
Total FRX20 SPOT								84,650,000,000.00		10,000,000	10,000,000
Total For FRX20								84,650,000,000.00		10,000,000	10,000,000
FRX23 On 28/02/2023 Spot Bond			9.30500	9.30500	9.30500	95.89302			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.90000	108.14856	9.90000	108.06294			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			10.27000	98.01013	10.27000	100.10962			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.30000	96.63959	10.30000	96.55963			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			10.34000	100.80795	10.34000	100.72377			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			10.19000	100.09987	10.19000	102.26544			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.73000	96.22706	10.73000	96.14510			0.00	0	500,000,000
Total FRX30 SPOT									0.00	0	500,000,000
Total For FRX30									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.89500	92.60242	10.89500	92.52237			0.00	0	6,600,000,000
Total FRX31 SPOT									0.00	0	6,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX31										0.00	0	6,600,000,000
FRX32 On 31/03/2032 Spot Bond			11.03000	97.15851	11.03000	97.40496				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			11.96000	68.89603	11.96000	68.83010				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.71986				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.75090				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.80135				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	102.02328				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	101.75967				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.34198				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

Contract 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 FS3C1U										0.00	0	0
FS3D11 On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
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

Contract 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 FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.81783			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.90222			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.94676			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	101.97958			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	103.52437			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	101.71302			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.56604			0.00	0	0
Total GH31A2 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 GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.58429				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.70293				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	101.84887				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	101.94005				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0

Contract 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 GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
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

Contract 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 GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.24721				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.18377				0.00	0	50,000,000
Total GRT08 SPOT										0.00	0	50,000,000
Total For GRT08										0.00	0	50,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	102.20935				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.95909				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	101.44618				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.42845				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	101.94789				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.49692				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	101.19037				0.00	0	0
Total GRT16 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 GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			10.07500	100.80492	10.07500	100.72329				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	101.70657				0.00	0	500,000,000
Total GRT18 SPOT										0.00	0	500,000,000
Total For GRT18										0.00	0	500,000,000
GRT19 On 14/03/2022 Spot Bond					0.00000	102.05077				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.00327				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			10.82000	96.45846	10.82000	96.60757				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.40277				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	100.63987				0.00	1,040,000,000	260,000,000
Total GRT23 SPOT										0.00	1,040,000,000	260,000,000
Total For GRT23										0.00	1,040,000,000	260,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	101.23700				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.28005				0.00	752,000,000	188,000,000
Total GRT25G SPOT										0.00	752,000,000	188,000,000
Total For GRT25G										0.00	752,000,000	188,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.32464				0.00	376,000,000	94,000,000
Total GRT26G SPOT										0.00	376,000,000	94,000,000
Total For GRT26G										0.00	376,000,000	94,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.80480				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0

Contract 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 GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.63297				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	100.11084				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HC5T3 On 29/11/2018 Spot Bond					0.00000	100.08972				0.00	0	0
Total HC5T3 SPOT										0.00	0	0
Total For HC5T3										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.14448				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	100.68589				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.53942				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.54602				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	100.94313				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	100.78973				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.08402				0.00	0	0
Total HILB10 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 HILB10									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000			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	102.00310			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.50213			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.52064			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	100.79409			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			7.48000	106.18084	7.48000	106.11729			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	34.14918	100.00000	33.92417			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.92000	288.49572	3.92000	288.43053			0.00	0	930,000,000
Total HWAY23 SPOT									0.00	0	930,000,000
Total For HWAY23									0.00	0	930,000,000
HWAY2 On 07/12/2024 Spot Bond			4.10000	4.10000	4.10000	289.08782			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			3.68000	84.60294	3.68000	99.22259			0.00	0	0
Total HWAY33 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 HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			11.11000	88.71923	11.11000	88.64106			0.00	0	1,590,000,000
Total HWAY34 SPOT									0.00	0	1,590,000,000
Total For HWAY34									0.00	0	1,590,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.45466	100.00000	11.37919			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			11.11000	88.40625	11.11000	88.32836			0.00	0	100,000,000
Total HWAY35 SPOT									0.00	0	100,000,000
Total For HWAY35									0.00	0	100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.45452	100.00000	11.37904			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	100.72268			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.31389			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	112.14800	10.00000	112.06000			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			3.09000	131.90525	3.07000	132.03666		55,069,750,104,000.00	17,821,925,600	108,630,362,800	
Total I2025 SPOT								55,069,750,104,000.00	17,821,925,600	108,630,362,800	
Total For I2025								55,069,750,104,000.00	17,821,925,600	108,630,362,800	
I2029 On 31/03/2029 Spot Bond			3.08000	100.06581	3.08000	100.04983		25,969,295,968,000.00	8,431,589,600	54,136,394,800	
Total I2029 SPOT								25,969,295,968,000.00	8,431,589,600	54,136,394,800	
Total For I2029								25,969,295,968,000.00	8,431,589,600	54,136,394,800	
I2033 On 28/02/2033 Spot Bond			3.05000	103.40127	3.05000	103.38486		6,576,416,710,000.00	2,156,202,200	66,308,401,100	
Total I2033 SPOT								6,576,416,710,000.00	2,156,202,200	66,308,401,100	
Total For I2033								6,576,416,710,000.00	2,156,202,200	66,308,401,100	
I2038 On 31/01/2038 Spot Bond			3.15000	122.53527	3.14000	122.70022		223,874,576,730,000.00	71,071,294,200	212,820,697,100	
Total I2038 SPOT								223,874,576,730,000.00	71,071,294,200	212,820,697,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2038									13,874,576,730,000.00	71,071,294,200	212,820,697,100
I2046 On 31/03/2046 Spot Bond			3.16000	116.18281	3.16000	116.16350			66,456,800,280,000.00	21,030,633,000	151,351,816,500
Total I2046 SPOT									66,456,800,280,000.00	21,030,633,000	151,351,816,500
Total For I2046									66,456,800,280,000.00	21,030,633,000	151,351,816,500
I2050 On 31/12/2050 Spot Bond			3.20000	121.29742	3.20000	121.27721			60,742,161,280,000.00	18,981,925,400	104,173,809,800
Total I2050 SPOT									60,742,161,280,000.00	18,981,925,400	104,173,809,800
Total For I2050									60,742,161,280,000.00	18,981,925,400	104,173,809,800
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
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.62573			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.55000	9.55000	9.55000	102.57827			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	102.11579			0.00	348,000,000	87,000,000
Total IBL102 SPOT									0.00	348,000,000	87,000,000
Total For IBL102									0.00	348,000,000	87,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.37512			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	99.91096			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	101.64529			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	287.11863	4.03000	287.05120			0.00	0	0
Total IBL109 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 IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.24440				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	101.65794				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	101.65793				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	101.72745				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	101.70365				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.97863				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.40840				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.20644				0.00	4,800,000,000	2,400,000,000
Total IBL118 SPOT										0.00	4,800,000,000	2,400,000,000
Total For IBL118										0.00	4,800,000,000	2,400,000,000
IBL119 On 16/08/2021 Spot Bond					0.00000	101.80939				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.52661				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.51000	3.51000	3.51000	152.38143				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	112.14800	10.00000	112.06000				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			7.54000	7.54000	7.54000	102.95784				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			7.23000	7.23000	7.23000	102.17424				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.08000	103.95359	8.08000	103.88649				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.04486				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.28000	102.47927	7.28000	102.41923				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.23500	102.27802	10.23500	102.19482				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.74065				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.40922				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.09163				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			4.21000	149.20633	4.21000	149.16941				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	102.59617				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.60603				0.00	0	0
Total IBL76 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 IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.16384				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.28500	103.64774	10.28500	103.56303				0.00	0	100,000,000
Total IBL78 SPOT										0.00	0	100,000,000
Total For IBL78										0.00	0	100,000,000
IBL79 On 27/01/2019 Spot Bond			7.11000	103.32937	7.11000	103.26999				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.22334				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.90014				0.00	0	4,867,200,000
Total IBL83 SPOT										0.00	0	4,867,200,000
Total For IBL83										0.00	0	4,867,200,000
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	102.04176				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	102.82180				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			7.41000	105.68928	7.41000	105.62662				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			9.22500	107.16134	9.22500	107.08258				0.00	0	0
Total IBL88 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 IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	26.40242	100.00000	26.22845				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	101.71584				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	100.50561				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.46837				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	102.59852				0.00	1,600,000,000	1,500,000,000
Total IBL95 SPOT										0.00	1,600,000,000	1,500,000,000
Total For IBL95										0.00	1,600,000,000	1,500,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.46773				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	100.71091				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.32768				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			7.28000	101.93036	7.28000	101.87031				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.81667	100.00000	10.74540				0.00	0	0
Total IDC02U 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 IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	101.25619				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.15261				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			9.04500	99.07258	9.04500	99.00037				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	102.08324				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.35000	100.73821	10.35000	100.65537				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	101.90809				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			12.10500	100.29897	12.10500	100.10199				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	101.94120				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.40382				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			11.22000	102.30025	11.22000	102.20876				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.25016				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.16682				0.00	0	0
Total IDCG13 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 IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.17424				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.11213				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.34755	100.00000	5.31194				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.52000	99.87400	9.52000	99.79789				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			7.87500	102.46175	7.87500	102.39655				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

Contract 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 IN289U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0

Contract 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 IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN378U SPOT									0.00	0	0
Total For IN378U									0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN386U SPOT									0.00	0	0
Total For IN386U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000			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	104.15155			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.00793			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.48505			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	100.08935			0.00	0	0
Total ING370 SPOT									0.00	0	0
Total For ING370									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.04216			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.04532			0.00	0	0
Total ING375 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 ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.06535				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	79.18713				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	99.74932				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.11789				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	99.80442				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.52500	105.36243	11.52500	105.26623				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.76836				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000				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	100.99415				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	101.41976				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.17889				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.40988				0.00	0	0
Total IPF15 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 IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.14127				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	100.90510				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	100.91539				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	100.92568				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.08902				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.12891				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.20143				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	99.93346				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.43753				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPFC20 On 25/01/2019 Spot Bond					0.00000	100.14345				0.00	0	0
Total IPFC20 SPOT										0.00	0	0
Total For IPFC20										0.00	0	0
IPL8/JIF 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

Contract 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 IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.72252	2.75000	100.70010			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			6.31000	142.54673	6.31000	142.48690			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	101.79703			0.00	720,000,000	360,000,000
Total IV025 SPOT									0.00	720,000,000	360,000,000
Total For IV025									0.00	720,000,000	360,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	100.42438			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.07000	5.07000	5.07000	117.75135			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			5.07000	5.07000	5.07000	117.75135			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	101.43409			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	100.20359			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			11.42500	104.90714	11.42500	104.81215			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	108.02026			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.34368			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.17713			0.00	0	0
Total IV038 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 IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.66000	5.66000	5.66000	142.76901				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	104.09043				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.77500	101.66309	11.77500	101.56673				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	102.29575				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.66500	11.66500	11.66500	107.68165				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.05652				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			5.01000	145.64213	5.01000	145.59681				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.26045				0.00	0	250,000,000
Total IV046 SPOT										0.00	0	250,000,000
Total For IV046										0.00	0	250,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0

Contract 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 IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.01000	158.12824	5.01000	158.07834			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
IVA861 On 01/11/2018 Spot Bond			7.30000	7.30000	7.30000	7.30000			0.00	0	0
Total IVA861 SPOT									0.00	0	0
Total For IVA861									0.00	0	0
IVA863 On 15/11/2018 Spot Bond			7.30000	7.30000	7.30000	99.68102			0.00	0	0
Total IVA863 SPOT									0.00	0	0
Total For IVA863									0.00	0	0
IVA865 On 29/11/2018 Spot Bond			7.30000	7.30000	7.30000	99.40358			0.00	0	0
Total IVA865 SPOT									0.00	0	0
Total For IVA865									0.00	0	0
IVA866 On 06/12/2018 Spot Bond			7.40000	7.40000	7.40000	99.25545			0.00	0	0
Total IVA866 SPOT									0.00	0	0
Total For IVA866									0.00	0	0
IVA867 On 13/12/2018 Spot Bond			7.40000	7.40000	7.40000	99.11583			0.00	0	0
Total IVA867 SPOT									0.00	0	0
Total For IVA867									0.00	0	0
IVA871 On 10/01/2019 Spot Bond			7.60000	7.60000	7.60000	98.52297			0.00	0	0
Total IVA871 SPOT									0.00	0	0
Total For IVA871									0.00	0	0
IVA873 On 24/01/2019 Spot Bond			7.60000	7.60000	7.60000	98.24082		74,480,000,000,000.00	9,800,000,000	4,900,000,000	
Total IVA873 SPOT								74,480,000,000,000.00	9,800,000,000	4,900,000,000	
Total For IVA873								74,480,000,000,000.00	9,800,000,000	4,900,000,000	
IVA874 On 28/01/2019 Spot Bond			7.60000	7.60000	7.60000	98.16050		0.00	0	0	
Total IVA874 SPOT								0.00	0	0	
Total For IVA874								0.00	0	0	
IVA876 On 05/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		880,000,000,000,000.00	18,800,000,000	9,900,000,000	
Total IVA876 SPOT								880,000,000,000,000.00	18,800,000,000	9,900,000,000	

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 IVA876										30,000,000,000,000.00	18,800,000,000	9,900,000,000
IVC005 On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.73283				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.76389				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	100.78118				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	99.24230				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			7.88000	103.74262	7.88000	103.67727				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	63.49160	100.00000	63.07325				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			9.29500	102.74572	9.29500	102.66965				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.79729				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.11716				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	99.88040				0.00	0	0
Total IVC063 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 IVC063									0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.42121			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.28429			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	100.45811			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	101.77824			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.70190			0.00	0	0
Total IVC093 SPOT									0.00	0	0
Total For IVC093									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.14500	106.16483	10.14500	106.07876			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	100.82449			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.04991			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	100.83746			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.33489			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.25277			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.82881			0.00	0	0
Total IVC107 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 IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.10463				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	103.06158				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.79500	104.45005	9.79500	104.36865				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	101.74079				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.26112				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	102.03284				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.76736				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.40259				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.01645				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	100.82691				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.86388				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.82737				0.00	0	0
Total IVC129 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 IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.24504				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	100.16929				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.46316				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	103.25300				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.09604				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.04410				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	102.19715				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	101.67746				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	100.82031				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.36000				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										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

Contract 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 IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF51U SPOT										0.00	0	0
Total For IVF51U										0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF56U SPOT										0.00	0	0
Total For IVF56U										0.00	0	0
IVF58U On 01/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		18,000,000,000	18,000,000,000	
Total IVF58U SPOT								10,000,000,000,000.00		18,000,000,000	18,000,000,000	
Total For IVF58U								10,000,000,000,000.00		18,000,000,000	18,000,000,000	
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.05203				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0

Contract 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 JIBAR										0.00	0	0
JPM00: On 05/07/2023 Spot Bond					0.00000	100.41733				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP00: On 13/06/2019 Spot Bond					0.00000	101.25822				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond					0.00000	101.42512				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00: On 29/06/2021 Spot Bond					0.00000	100.82017				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP00: On 26/10/2021 Spot Bond			9.34500	102.52150	9.34500	102.44435				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP00: On 28/11/2019 Spot Bond					0.00000	102.09641				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP00: On 24/05/2020 Spot Bond					0.00000	101.73063				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01: On 15/09/2020 Spot Bond					0.00000	101.64103				0.00	0	200,000,000
Total KAP010 SPOT										0.00	0	200,000,000
Total For KAP010										0.00	0	200,000,000
KAP01: On 01/12/2022 Spot Bond					0.00000	101.49259				0.00	700,000,000	175,000,000
Total KAP012 SPOT										0.00	700,000,000	175,000,000
Total For KAP012										0.00	700,000,000	175,000,000
KAP04: 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	100.55444				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond					0.00000	101.26685				0.00	0	0
Total KSB009 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 KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.53557				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.61000	116.66254	10.61000	116.56263				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.74001				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.06249				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.66000	105.15242	8.66000	105.07977				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	104.19632	9.62000	104.11654				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	101.87242	9.71000	101.79371				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.68453				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	101.59030				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	101.84439				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.69433				0.00	0	0
Total LBK18 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 LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.33500	103.76471	10.33500	103.67905			82,680,000,000,000.00	8,000,000,000	8,112,500,000
Total LBK20 SPOT									82,680,000,000,000.00	8,000,000,000	8,112,500,000
Total For LBK20									82,680,000,000,000.00	8,000,000,000	8,112,500,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.56394			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.48264			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.48500	99.87392	10.48500	99.78983			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.02466			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	101.08568			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	100.96171			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			11.50000	94.39284	11.50000	99.56851			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			10.23500	102.12394	10.23500	102.04042			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.00396			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	101.07379			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.81000	104.25072	7.81000	104.18563			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000

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 LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.41127				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.33500	100.45263	10.33500	100.36923				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.65423				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	103.78610				0.00	0	250,000,000
Total LGL08 SPOT										0.00	0	250,000,000
Total For LGL08										0.00	0	250,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	104.72437				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	100.61964				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC05U On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC05U SPOT										0.00	0	0
Total For LHC05U										0.00	0	0
LHC06U On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC06U SPOT										0.00	0	0
Total For LHC06U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.83460				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.11000	99.77587	9.11000	106.34150				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.66000	101.19221	12.66000	108.21243				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	102.89214				0.00	0	0
Total LHL26 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 LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.55991				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	102.86940				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	103.91080				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.77975				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	102.50717				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	102.01076				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	99.85842				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11-On 10/12/2018 Spot Bond					0.00000	101.16638				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.03953				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 08/11/2018 Spot Bond					0.00000	99.88111				0.00	0	0
Total MAQ125 SPOT										0.00	0	0
Total For MAQ125										0.00	0	0
MAQ12 On 10/12/2018 Spot Bond					0.00000	99.24043				0.00	0	0
Total MAQ127 SPOT										0.00	0	0
Total For MAQ127										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.70176				0.00	0	0
Total MBF047 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 MBF047									0.00	0	0
MBF04: On 14/03/2019 Spot Bond					0.00000	101.49100			0.00	0	70,000,000
Total MBF049 SPOT									0.00	0	70,000,000
Total For MBF049									0.00	0	70,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	102.21316			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	101.16360			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	101.24523			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	101.86187			0.00	0	330,000,000
Total MBF057 SPOT									0.00	0	330,000,000
Total For MBF057									0.00	0	330,000,000
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	101.63403			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	101.71812			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	101.20127			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.50450			0.00	0	0
Total MBP036 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 MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.52041				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	99.99991				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	101.60316				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	101.63219				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.41233				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.15593				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.09094				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	100.80341				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	100.81315				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			7.51000	101.14609	7.51000	101.08571				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	100.93367	8.00000	100.86961				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			7.44000	101.13354	7.44000	101.07370				0.00	0	0
Total MBSA02 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 MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.50258	8.91000	100.43181				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	102.79201				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	102.90349				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			7.53000	103.36916	7.53000	103.30602				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.55000	104.55152	9.55000	104.47204				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			9.55000	104.55152	9.55000	104.47204				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.99043				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.99043				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.46000	8.46000	8.46000	102.70998				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.46000	8.46000	8.46000	102.70998				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MIII03 On 28/08/2023 Spot Bond					0.00000	102.08849				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MIII03 On 28/08/2023 Spot Bond					0.00000	102.08849				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	102.54588				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	102.54588				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	104.28069				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	104.28069				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.61522				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.61522				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.58871				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0

Contract 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 MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.07198				0.00	0	24,000,000
Total MMIG01 SPOT										0.00	0	24,000,000
Total For MMIG01										0.00	0	24,000,000
MMIG0 On 17/03/2021 Spot Bond			9.37500	9.37500	9.37500	102.69533				0.00	0	440,000,000
Total MMIG02 SPOT										0.00	0	440,000,000
Total For MMIG02										0.00	0	440,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.61416				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			12.07000	12.07000	12.07000	98.98057				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.53500	10.53500	10.53500	103.37716				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.13774				0.00	1,056,000,000	264,000,000
Total MMIG06 SPOT										0.00	1,056,000,000	264,000,000
Total For MMIG06										0.00	1,056,000,000	264,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	102.10205				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.35140				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	100.91754				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	101.26337				0.00	420,000,000	105,000,000
Total MTN08 SPOT										0.00	420,000,000	105,000,000
Total For MTN08										0.00	420,000,000	105,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.03774				0.00	420,000,000	105,000,000
Total MTN09 SPOT										0.00	420,000,000	105,000,000

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 MTN09										0.00	420,000,000	105,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.90364				0.00	280,000,000	70,000,000
Total MTN10 SPOT										0.00	280,000,000	70,000,000
Total For MTN10										0.00	280,000,000	70,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	101.59223				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.66614				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.47099				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	102.05839				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	101.79232				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										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
N6A19 On 20/12/2018 Spot Bond					0.00000	100.94614				0.00	0	0
Total N6A19 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 N6A19									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.25196			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.01821			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.02987			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.08911			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.28650			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	101.54127			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			10.08500	97.87539	10.08500	97.79692			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			9.12500	104.06369	9.12500	103.98761			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			10.13500	102.31649	10.13500	102.23406			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			11.07000	99.84505	11.07000	99.75740			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			7.59000	106.38910	7.59000	106.32450			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			8.52000	103.01025	8.52000	102.93904			0.00	0	0
Total NBK12A 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 NBK12A										0.00	0	0
NBK12, On 19/03/2021 Spot Bond			9.38000	101.19726	9.38000	101.12041				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			9.93500	100.40317	9.93500	100.32253				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14, On 25/06/2021 Spot Bond			8.84500	104.38236	8.84500	104.30834				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15, On 11/02/2022 Spot Bond			9.47500	100.14241	9.47500	100.06686				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16, On 12/02/2025 Spot Bond			10.20500	98.67158	10.20500	98.59155				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			10.38000	98.17814	10.38000	98.09629				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18, On 01/06/2020 Spot Bond			7.50500	106.51767	7.50500	106.45336				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.62500	104.16575	9.62500	104.08552				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.43000	104.06758	10.43000	103.98089				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I, On 25/06/2021 Spot Bond					0.00000	101.10693				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.83000	101.94693	10.83000	101.85931				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22, On 19/11/2022 Spot Bond			10.27500	103.97908	10.27500	103.89418				0.00	0	0
Total NBK22A 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 NBK22A									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.34000	106.62189	10.34000	106.53429			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	101.94534			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.42000	108.01059	10.42000	107.92119			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.90754			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.83500	9.83500	9.83500	105.03167			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.33848			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26, On 10/05/2023 Spot Bond			100.00000	12.86093	100.00000	18.02288			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	103.45981			0.00	220,000,000	220,000,000
Total NBK26B SPOT									0.00	220,000,000	220,000,000
Total For NBK26B									0.00	220,000,000	220,000,000
NBK27, On 10/05/2026 Spot Bond			10.62000	102.54959	10.62000	108.02559			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28, On 02/08/2023 Spot Bond			10.18500	101.90759	10.18500	101.82509			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	102.58889			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29, On 31/07/2026 Spot Bond			10.57000	102.37020	10.57000	102.28428			0.00	0	0
Total NBK29A 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 NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	101.96287				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30J On 20/02/2024 Spot Bond			9.95000	100.56717	9.95000	100.48759				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	103.03989				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.89420				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.56596				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	102.25015				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	103.77023				0.00	86,000,000	43,000,000
Total NBK34B SPOT										0.00	86,000,000	43,000,000
Total For NBK34B										0.00	86,000,000	43,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	104.05336				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	104.98670				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	100.14358				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.57637				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.09000	105.22981	7.09000	105.16907				0.00	0	0
Total NBK3A 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 NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	57.68731	100.00000	57.30094				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			11.84500	11.84500	11.84500	51.16424				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.04642				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	102.21218				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	102.80815				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	102.19316				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	102.09795				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.37149				0.00	100,000,000	50,000,000
Total NBK45B SPOT										0.00	100,000,000	50,000,000
Total For NBK45B										0.00	100,000,000	50,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.88583				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	102.54015				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	102.06687				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.07768				0.00	0	0
Total NCLN82 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 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			11.01500	99.91627	11.01500	99.82753			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.07186			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			11.05000	99.08199	11.05000	98.99372			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.07768			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.08687			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.09850			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.02269			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05I 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
NED06I 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
NED07I 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
NED14 On 29/11/2018 Spot Bond					0.00000	101.79791				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			7.81000	7.81000	7.81000	101.82434				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.12480				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.49083				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.46269				0.00	0	250,000,000
Total NED18 SPOT										0.00	0	250,000,000
Total For NED18										0.00	0	250,000,000
NED19 On 01/07/2020 Spot Bond					0.00000	103.29047				0.00	0	250,000,000
Total NED19 SPOT										0.00	0	250,000,000
Total For NED19										0.00	0	250,000,000
NED20 On 01/07/2020 Spot Bond			8.86000	107.53567	8.86000	107.45970				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	107.23439				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1I On 26/11/2021 Spot Bond					0.00000	105.96886				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.73489				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	106.15295				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	106.35890				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.98557				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	102.59400				0.00	1,000,000,000	1,198,000,000
Total NGL04 SPOT										0.00	1,000,000,000	1,198,000,000
Total For NGL04										0.00	1,000,000,000	1,198,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.85278				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	101.11140				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/On 20/10/2023 Spot Bond					0.00000	100.34457				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000				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	99.75181	13.50000	99.64564				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.56940				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	105.90685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	105.06301				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	203.72746				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.82500	3.82500	3.82500	126.42540				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			4.33000	4.33000	4.33000	89.16681				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.39000	4.39000	4.39000	101.97223				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.93000	3.93000	3.93000	125.66657				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			4.32000	4.32000	4.32000	122.89287				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			4.19000	4.19000	4.19000	168.92160				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			4.57000	163.83990	4.57000	163.79400				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			4.61000	77.13341	4.61000	98.77740				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.51000	105.53496	7.51000	105.47155				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	91.76408				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.14000	8.14000	8.14000	105.35636				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	101.68588				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	102.29037				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.76104				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.76308				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			8.34000	8.34000	8.34000	105.38953				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	101.75722				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	101.84158				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			8.54000	8.54000	8.54000	105.42272				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	101.84162				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	102.03784				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	101.93583				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01i On 30/11/2018 Spot Bond			7.29000	105.59773	7.29000	105.53481				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02i On 31/10/2022 Spot Bond			9.42500	109.37538	9.42500	109.29193				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02i On 31/05/2023 Spot Bond			4.16000	181.25878	4.16000	181.21434				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02i On 30/11/2028 Spot Bond			11.72000	108.35314	11.72000	108.25203				0.00	0	6,340,000,000
Total NRA028 SPOT										0.00	0	6,340,000,000
Total For NRA028										0.00	0	6,340,000,000
NRA02i On 30/11/2028 Spot Bond			100.00000	17.40983	100.00000	17.29448				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96i 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
NSN97i 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
NSN98i 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
NSN99i On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.73791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.93491				0.00	1,040,000,000	260,000,000
Total NTC19 SPOT										0.00	1,040,000,000	260,000,000
Total For NTC19										0.00	1,040,000,000	260,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	100.76578				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	101.50262				0.00	760,000,000	190,000,000
Total NTC21 SPOT										0.00	760,000,000	190,000,000
Total For NTC21										0.00	760,000,000	190,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	101.86423				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.90737				0.00	720,000,000	180,000,000
Total NTC23 SPOT										0.00	720,000,000	180,000,000
Total For NTC23										0.00	720,000,000	180,000,000
NTC24 On 29/03/2021 Spot Bond					0.00000	100.75968				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.81005				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.66362				0.00	0	250,000,000
Total OML02 SPOT										0.00	0	250,000,000
Total For OML02										0.00	0	250,000,000
OML03 On 27/11/2019 Spot Bond			8.66000	104.65422	8.66000	104.58191				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.16841				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.62500	9.62500	9.62500	101.33575				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.58500	100.57931	10.58500	100.49337				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.52000	98.89135	11.52000	98.79960				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.14554				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.68500	102.20210	10.68500	102.11398				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.62000	100.34523	11.62000	100.25135				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBAJ1L 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
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 PBL1U SPOT										0.00	0	0
Total For PBL1U										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
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	112.14800	10.00000	112.06000				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.25660				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.52401				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	99.89116				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	101.45714				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	101.36358				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM47 SPOT									0.00	0	0
Total For PMM47									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.39678			0.00	0	0
Total PMM48 SPOT									0.00	0	0
Total For PMM48									0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	100.42707			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	98.62249			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	101.64985			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	101.73055			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	101.80115			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	101.94231			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	101.96247			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	101.98263			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.36000	110.29530	9.27000	110.74018			603,988,106,872,000.00	3,483,332,062,700	1,767,488,761,200
Total R186 SPOT									13,988,106,872,000.00	483,332,062,700	767,488,761,200
Total For R186									13,988,106,872,000.00	483,332,062,700	767,488,761,200
R197 On 07/12/2023 Spot Bond			2.96000	300.85887	2.96000	300.81417			29,198,110,144,000.00	9,864,226,400	20,236,363,200
Total R197 SPOT									29,198,110,144,000.00	9,864,226,400	20,236,363,200
Total For R197									29,198,110,144,000.00	9,864,226,400	20,236,363,200
R202 On 07/12/2033 Spot Bond			3.12500	234.95741	3.12000	235.05594			32,840,314,375,000.00	10,508,900,600	255,352,450,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 SPOT									12,840,314,375,000.00	10,508,900,600	255,352,450,300
Total For R202									12,840,314,375,000.00	10,508,900,600	255,352,450,300
R2023 On 28/02/2023 Spot Bond			8.64500	98.22507	8.53500	98.53982			633,719,142,364,500.00	1,230,042,700,100	1,370,112,078,600
Total R2023 SPOT									13,719,142,364,500.00	230,042,700,100	370,112,078,600
Total For R2023									13,719,142,364,500.00	230,042,700,100	370,112,078,600
R2030 On 31/01/2030 Spot Bond			9.71000	90.54283	9.71000	90.47287			579,649,646,000,000.00	471,642,600,000	922,690,627,300
Total R2030 SPOT									9,649,646,000,000.00	471,642,600,000	922,690,627,300
Total For R2030									9,649,646,000,000.00	471,642,600,000	922,690,627,300
R2032 On 31/03/2032 Spot Bond			9.91000	88.63195	9.91000	88.56132			850,995,336,000,000.00	792,229,600,000	904,713,600,000
Total R2032 SPOT									10,995,336,000,000.00	792,229,600,000	904,713,600,000
Total For R2032									10,995,336,000,000.00	792,229,600,000	904,713,600,000
R2035 On 28/02/2035 Spot Bond			10.01000	92.55776	10.01000	92.48288			513,888,378,000,000.00	351,037,800,000	1,056,503,750,000
Total R2035 SPOT									13,888,378,000,000.00	351,037,800,000	1,056,503,750,000
Total For R2035									13,888,378,000,000.00	351,037,800,000	1,056,503,750,000
R2037 On 31/01/2037 Spot Bond			10.09000	89.07372	10.09000	89.00227			533,034,225,372,000.00	52,827,970,800	811,245,965,500
Total R2037 SPOT									13,034,225,372,000.00	52,827,970,800	811,245,965,500
Total For R2037									13,034,225,372,000.00	52,827,970,800	811,245,965,500
R204 On 21/12/2018 Spot Bond			6.12500	103.20336	6.11000	103.15389			147,008,052,537,500.00	24,001,314,700	23,005,916,700
Total R204 SPOT									17,008,052,537,500.00	24,001,314,700	23,005,916,700
Total For R204									17,008,052,537,500.00	24,001,314,700	23,005,916,700
R2040 On 31/01/2040 Spot Bond			10.18500	92.12072	10.18500	92.04614			981,758,495,000,000.00	489,127,000,000	691,263,400,000
Total R2040 SPOT									11,758,495,000,000.00	489,127,000,000	691,263,400,000
Total For R2040									11,758,495,000,000.00	489,127,000,000	691,263,400,000
R2044 On 31/01/2044 Spot Bond			10.19000	89.29826	10.19000	89.22593			110,391,250,000,000.00	403,375,000,000	944,844,350,000
Total R2044 SPOT									10,391,250,000,000.00	403,375,000,000	944,844,350,000
Total For R2044									10,391,250,000,000.00	403,375,000,000	944,844,350,000
R2048 On 28/02/2048 Spot Bond			10.17000	88.36952	10.17000	88.29690			557,800,640,800,000.00	1,136,460,240,000	1,397,725,267,100
Total R2048 SPOT									17,800,640,800,000.00	136,460,240,000	397,725,267,100
Total For R2048									17,800,640,800,000.00	136,460,240,000	397,725,267,100
R207 On 15/01/2020 Spot Bond			6.54500	103.00894	6.46000	103.05234			507,112,802,042,000.00	77,480,947,600	270,430,000,000
Total R207 SPOT									17,112,802,042,000.00	77,480,947,600	270,430,000,000
Total For R207									17,112,802,042,000.00	77,480,947,600	270,430,000,000
R208 On 31/03/2021 Spot Bond			7.78000	98.44050	7.72500	98.49582			846,663,288,276,000.00	365,895,024,200	848,316,102,000
Total R208 SPOT									16,663,288,276,000.00	365,895,024,200	848,316,102,000
Total For R208									16,663,288,276,000.00	365,895,024,200	848,316,102,000
R209 On 31/03/2036 Spot Bond			10.06500	69.56626	9.97000	70.10189			203,772,125,000,000.00	715,725,000,000	1,566,023,780,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 SPOT									13,772,125,000,000.00	715,725,000,000	566,023,780,900
Total For R209									13,772,125,000,000.00	715,725,000,000	566,023,780,900
R210 On 31/03/2028 Spot Bond			3.01000	186.08173	3.01000	186.05307			1,025,752,616,000.00	340,781,600	28,312,440,800
Total R210 SPOT									1,025,752,616,000.00	340,781,600	28,312,440,800
Total For R210									1,025,752,616,000.00	340,781,600	28,312,440,800
R212 On 31/01/2022 Spot Bond			2.91000	155.22258	2.91000	155.20034			307,578,166,404,000.00	105,696,964,400	60,111,932,200
Total R212 SPOT									17,578,166,404,000.00	105,696,964,400	60,111,932,200
Total For R212									17,578,166,404,000.00	105,696,964,400	60,111,932,200
R213 On 28/02/2031 Spot Bond			9.91000	80.81311	9.80500	81.38315			031,190,666,373,000.00	204,963,740,300	566,435,212,500
Total R213 SPOT									11,190,666,373,000.00	204,963,740,300	566,435,212,500
Total For R213									11,190,666,373,000.00	204,963,740,300	566,435,212,500
R214 On 28/02/2041 Spot Bond			10.15000	69.15222	10.15000	69.09551			752,546,065,925,000.00	468,231,139,500	859,403,599,200
Total R214 SPOT									12,546,065,925,000.00	468,231,139,500	359,403,599,200
Total For R214									12,546,065,925,000.00	468,231,139,500	359,403,599,200
RCG01 On 24/10/2019 Spot Bond					0.00000	100.77539			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11L 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
RDF12L 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
RDF13L 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
RDF14L 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
RDF15L On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16L 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
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.32318				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.31599				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.02402				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.41839				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.46803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB10 On 27/03/2020 Spot Bond					0.00000	101.19487				0.00	102,000,000	51,000,000
Total RDFB10 SPOT										0.00	102,000,000	51,000,000
Total For RDFB10										0.00	102,000,000	51,000,000
RDFB11 On 27/03/2022 Spot Bond					0.00000	100.87551				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB12 On 27/11/2022 Spot Bond					0.00000	101.60188				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB13 On 12/03/2021 Spot Bond					0.00000	101.19436				0.00	0	100,000,000
Total RDFB13 SPOT										0.00	0	100,000,000
Total For RDFB13										0.00	0	100,000,000
RDFB14 On 12/03/2023 Spot Bond					0.00000	101.22196				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.29952				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 28/01/2019 Spot Bond					0.00000	100.08304				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.37912				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
REB12U On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB12U SPOT										0.00	0	0
Total For REB12U										0.00	0	0
REB13U On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.71777				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	100.93843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	101.12960				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond					0.00000	100.92645				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	101.03896				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.46484				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.30437				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	101.91525				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.57481				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	100.71761				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	102.33577				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.86339				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.07355				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
REDX0 On 07/02/2019 Spot Bond					0.00000	100.88410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.62632				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	101.50157				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.27192				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	99.89389				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.43996				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	101.52947				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMB10€ SPOT										0.00	0	0
Total For RMB10€										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.12500	102.22675	9.12500	102.15159				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.08000	101.59860	10.08000	101.51674				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.35000	97.57913	11.35000	97.49086				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	112.14800	10.00000	112.06000				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.44333				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.22194				0.00	0	1,000,000,000
Total SBK18 SPOT										0.00	0	1,000,000,000
Total For SBK18										0.00	0	1,000,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.23183				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	103.47237				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	101.79351				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	104.48158				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.83500	107.13731	10.83500	107.04518				0.00	0	2,030,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.06984			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.95704			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.32500	104.46581	10.32500	104.37916			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.04228			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.25302			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.93000	106.60793	8.93000	106.53161			0.00	0	50,000,000
Total SBS19 SPOT									0.00	0	50,000,000
Total For SBS19									0.00	0	50,000,000
SBS20 On 15/05/2026 Spot Bond			10.16000	99.16478	10.16000	104.09214			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.83975			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	102.18220			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			7.86000	104.50411	7.86000	104.43844			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.53500	104.51896	9.53500	104.43962		1,907,000,000,000.00		200,000,000	140,000,000

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 SBS27 SPOT									1,907,000,000,000.00	200,000,000	140,000,000
Total For SBS27									1,907,000,000,000.00	200,000,000	140,000,000
SBS29 On 12/06/2019 Spot Bond			7.90000	103.90792	7.90000	103.84196			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.29000	92.85106	10.29000	92.77515			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	101.37568			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.37000	100.60640	10.37000	100.52307			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	101.02105			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.12000	101.20054	10.12000	101.11777			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.41892			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			8.49500	101.52897	8.49500	101.46013			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.00500	98.24994	10.00500	98.17177			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.84000	95.34130	10.84000	95.25929		43,360,000,000,000.00	4,000,000,000	2,000,000,000	
Total SBS39 SPOT								13,360,000,000,000.00	4,000,000,000	2,000,000,000	
Total For SBS39								13,360,000,000,000.00	4,000,000,000	2,000,000,000	
SBS4 On 16/11/2021 Spot Bond			8.94500	103.13934	8.94500	103.06579			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	100.55555			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.30000	102.05231	9.30000	101.97671				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.08500	102.54733	10.08500	102.46510				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.41500	102.13179	10.41500	102.04730				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	102.06061				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.91525				0.00	123,000,000	61,500,000
Total SBS45 SPOT										0.00	123,000,000	61,500,000
Total For SBS45										0.00	123,000,000	61,500,000
SBS46 On 15/02/2023 Spot Bond			9.33000	106.91241	9.33000	106.83296				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	103.54579				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.38178				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	100.91013				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			9.69500	101.81101	9.69500	101.73246				0.00	0	3,500,000,000
Total SBS50 SPOT										0.00	0	3,500,000,000
Total For SBS50										0.00	0	3,500,000,000
SBS51 On 31/01/2024 Spot Bond			10.31000	10.31000	10.31000	100.33984				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.09390				0.00	0	11,820,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS52 SPOT										0.00	0	11,820,000,000
Total For SBS52										0.00	0	11,820,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	101.93758				0.00	100,000,000	100,000,000
Total SBS53 SPOT										0.00	100,000,000	100,000,000
Total For SBS53										0.00	100,000,000	100,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.68842				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.21915				0.00	2,000,000,000	1,040,000,000
Total SBS55 SPOT										0.00	2,000,000,000	1,040,000,000
Total For SBS55										0.00	2,000,000,000	1,040,000,000
SBS56 On 12/06/2022 Spot Bond			9.29500	9.29500	9.29500	102.44172				0.00	0	100,000,000
Total SBS56 SPOT										0.00	0	100,000,000
Total For SBS56										0.00	0	100,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.23425				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.17794				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	100.54714				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	100.36035				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.97000	287.86879	3.97000	287.80257				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.32000	4.32000	4.32000	204.87827				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	103.41122				0.00	0	250,000,000
Total SBT101 SPOT										0.00	0	250,000,000
Total For SBT101										0.00	0	250,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	102.55861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	104.37140				0.00	0	120,000,000
Total SBT201 SPOT										0.00	0	120,000,000
Total For SBT201										0.00	0	120,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.79435				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	100.79450				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	100.69968				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	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000				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	103.41807				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.90329				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.95700				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	101.85343				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	101.90742				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	101.98961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	102.01091				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	102.01514				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	102.02604				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	102.16436				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	102.20926				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	102.10784				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	102.15541				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.39541				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.78500	10.78500	10.78500	104.06899				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.44467				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.36425				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA10 On 21/08/2020 Spot Bond					0.00000	101.88272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1:On 21/08/2022 Spot Bond					0.00000	101.75137				0.00	1,364,000,000	471,000,000
Total SPDA12 SPOT										0.00	1,364,000,000	471,000,000
Total For SPDA12										0.00	1,364,000,000	471,000,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	102.09148				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	102.10175				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	101.76518				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	102.15005				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00:On 09/09/2019 Spot Bond					0.00000	101.36794				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00:On 31/10/2019 Spot Bond					0.00000	100.65925				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	100.89585				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.52500	99.81479	8.52500	99.74614				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.29500	95.28904	9.29500	95.21771				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			9.29500	95.28904	9.29500	95.21771				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			4.48500	4.48500	4.48500	121.74027				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			10.77000	102.46631	10.77000	102.37823				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.67500	71.10785	11.67500	71.04101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond					0.00000	100.27067				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond					0.00000	100.39876				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond					0.00000	100.94479				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond					0.00000	101.58412				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 17/03/2020 Spot Bond					0.00000	101.12773				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond					0.00000	101.49256				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	101.91562				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 01/06/2021 Spot Bond					0.00000	101.57912				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.54146				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	100.44482				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.93500	100.06985	9.93500	99.98991				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.18000	105.16590	4.18000	105.14012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	98.18816				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond					0.00000	100.05064				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	100.56650				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			3.99000	3.99000	3.99000	287.55186				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	108.69752				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	100.15741				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			7.77700	101.31307	7.77700	101.24938				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond					0.00000	100.16865				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond					0.00000	99.93337				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 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
SSN057 On 19/01/2023 Spot Bond					0.00000	100.32906				0.00	0	5,000,000,000
Total SSN058 SPOT										0.00	0	5,000,000,000
Total For SSN058										0.00	0	5,000,000,000
SSN058 On 05/10/2022 Spot Bond					0.00000	100.62547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.23000	4.23000	4.23000	168.37330				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061 On 31/01/2025 Spot Bond			4.14000	4.14000	4.14000	124.16430				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			4.52000	4.52000	4.52000	100.06940				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			4.38000	4.38000	4.38000	88.76010				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	168.92160				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 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
SSN066 On 28/05/2023 Spot Bond					0.00000	101.62819				0.00	496,000,000	124,000,000
Total SSN068 SPOT										0.00	496,000,000	124,000,000
Total For SSN068										0.00	496,000,000	124,000,000
SSN068 On 28/05/2023 Spot Bond					0.00000	101.60843				0.00	496,000,000	124,000,000
Total SSN069 SPOT										0.00	496,000,000	124,000,000
Total For SSN069										0.00	496,000,000	124,000,000
SSN069 On 28/02/2022 Spot Bond					0.00000	101.55985				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.72487				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN071 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
SSN072 On 15/06/2023 Spot Bond					0.00000	101.14646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	101.12900				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 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
SSN075 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
SSN076 On 19/06/2023 Spot Bond					0.00000	101.09488				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	100.45118				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	100.03945				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN079 On 16/08/2020 Spot Bond					0.00000	101.70580				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN080 On 27/08/2024 Spot Bond					0.00000	101.67852				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	101.32140				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.24000	94.84177	10.24000	94.76375				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	101.99715				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			8.11000	102.53665	8.11000	102.47022				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.78896				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			8.01000	106.09867	8.01000	106.03076				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	101.78500				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			8.11000	105.70910	8.11000	105.64062				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	101.59849				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.06000	104.74237	8.06000	104.67493				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	101.65591				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.72761				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	101.76723				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	105.74802	8.55000	105.67587				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.57826				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	101.56636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.98040				0.00	0	45,000,000
Total TFS123 SPOT										0.00	0	45,000,000
Total For TFS123										0.00	0	45,000,000
TFS136 On 06/07/2020 Spot Bond					0.00000	100.59428				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	101.96529				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.51517				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.09589				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.42909				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	101.01941				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.74138				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	100.55286				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	100.04104				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS150 On 16/11/2018 Spot Bond					0.00000	101.69228				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.43368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	100.26678				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.51445				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	100.57401				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	101.32924				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	101.35692				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.72767				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.06000	8.06000	8.06000	102.64269				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.76749				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			7.97000	102.17352	7.97000	102.10845				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.76749				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.08000	101.86967	8.08000	101.80391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.85709				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	101.85709				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	101.85709				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	101.85709				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.62645				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.62645				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	102.01632				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.01433				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	102.66254				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	102.65507				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	102.70740				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	102.65062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.01456				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			8.21000	103.71883	8.21000	103.65083				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.78651				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			8.10000	104.47282	8.10000	104.40521				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	101.85697				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.85896				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	101.89395				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	101.85434				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	101.85100				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	101.99625				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.01217				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	101.99294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	102.03252				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	102.10566				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	102.65221				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	102.65221				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	102.68444				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	102.65486				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	102.69193				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH13D5 On 21/11/2019 Spot Bond					0.00000	102.18641				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond					0.00000	101.79508				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.02500	107.40209	9.02500	107.32483				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	102.12658				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	103.13208				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.07500	103.56084	9.07500	104.90156				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.91641				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	102.38160				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.83288				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	102.01584				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	103.54580				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.95221				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	102.61182				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.57013				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	103.76610				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH14D3 On 21/11/2020 Spot Bond					0.00000	101.70748				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A1 On 21/11/2022 Spot Bond					0.00000	101.74740				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.39203				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A3 On 21/11/2020 Spot Bond					0.00000	101.69554				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A4 On 21/11/2022 Spot Bond					0.00000	102.03728				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.79119				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.77527				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.88470				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.85685				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	102.46316				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	102.36383				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D2 On 18/07/2019 Spot Bond					0.00000	100.80652				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9A12 On 18/07/2019 Spot Bond					0.00000	100.38841				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9B4 On 18/07/2019 Spot Bond					0.00000	101.89965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D-On 18/07/2019 Spot Bond					0.00000	101.11982				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.78000	7.78000	7.78000	101.93969				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	47.96842	100.00000	47.69591				0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	112.14800	10.00000	112.06000				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.37655				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.39442				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.72500	99.35110	9.72500	99.27295				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			10.23500	98.74620	10.23500	98.66454				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	101.66630				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.21607				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.54000	94.49654	10.54000	94.41657				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL29 On 24/04/2025 Spot Bond					0.00000	100.22299			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.83828			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	100.86066			0.00	0	0
Total TLC06 SPOT									0.00	0	0
Total For TLC06									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.97500	103.96447	8.97500	103.88886			0.00	0	31,643,200,000
Total TN20 SPOT									0.00	0	31,643,200,000
Total For TN20									0.00	0	31,643,200,000
TN20/R On 17/09/2020 Spot Bond			100.00000	31.44828	100.00000	31.23764			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	21.04343	100.00000	25.54102			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			10.04500	102.88437	10.04500	102.80219			0.00	0	17,060,300,000
Total TN23 SPOT									0.00	0	17,060,300,000
Total For TN23									0.00	0	17,060,300,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.31969	100.00000	12.23851			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			11.09500	94.51367	11.09500	94.43050		1,065,120,000,000.00		96,000,000	27,204,000,000
Total TN25 SPOT								1,065,120,000,000.00		96,000,000	27,204,000,000
Total For TN25								1,065,120,000,000.00		96,000,000	27,204,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.64976	100.00000	11.57299			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			11.10000	87.44522	11.10000	91.80259			0.00	0	2,700,000,000
Total TN27 SPOT									0.00	0	2,700,000,000
Total For TN27									0.00	0	2,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN27/R On 14/11/2027 Spot Bond			100.00000	8.78566	100.00000	13.06164				0.00	0	0
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.61000	93.68826	11.61000	93.60116				0.00	0	13,280,000,000
Total TN30 SPOT										0.00	0	13,280,000,000
Total For TN30										0.00	0	13,280,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.75346	8.00000	119.67607				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.21000	89.70936	12.21000	89.62177		146,520,000,000,000.00		12,000,000,000	8,800,000,000	
Total TN40 SPOT								16,520,000,000,000.00		12,000,000,000	8,800,000,000	
Total For TN40								16,520,000,000,000.00		12,000,000,000	8,800,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.77973	10.75000	100.69279				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	112.14800	10.00000	112.06000				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.66001				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.52670				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.33500	104.40710	9.33500	104.32948				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.20803				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.36000	106.27104	8.36000	106.19972				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.20803				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond			8.16000	8.16000	8.16000	106.63346				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.29432				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.32750				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.46671				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.51970				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	101.86354				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	101.86354				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2018 Spot Bond					0.00000	101.72346				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.88716				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	101.93536				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			9.57500	102.47032	9.57500	102.38107				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond					0.00000	101.72571				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A On 14/11/2020 Spot Bond					0.00000	101.87624				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	101.91788				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	102.24987				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	102.20401				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.19417				0.00	0	4,992,007
Total TRAA2 SPOT										0.00	0	4,992,007
Total For TRAA2										0.00	0	4,992,007
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.42868				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	101.22813				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.24158				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.08360			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.19561			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC27 On 14/11/2018 Spot Bond					0.00000	101.61615			0.00	0	0
Total TWC278 SPOT									0.00	0	0
Total For TWC278									0.00	0	0
TWC27 On 16/11/2018 Spot Bond					0.00000	101.57333			0.00	0	0
Total TWC279 SPOT									0.00	0	0
Total For TWC279									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC28 On 27/11/2018 Spot Bond					0.00000	101.37084			0.00	0	0
Total TWC280 SPOT									0.00	0	0
Total For TWC280									0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	100.47115			0.00	0	0
Total TWC281 SPOT									0.00	0	0
Total For TWC281									0.00	0	0
TWC28 On 14/01/2019 Spot Bond					0.00000	100.43018			0.00	0	0
Total TWC282 SPOT									0.00	0	0
Total For TWC282									0.00	0	0
TWC28 On 21/01/2019 Spot Bond					0.00000	100.30760			0.00	0	0
Total TWC283 SPOT									0.00	0	0
Total For TWC283									0.00	0	0
TWC28 On 24/01/2019 Spot Bond					0.00000	100.18456			0.00	0	0
Total TWC284 SPOT									0.00	0	0
Total For TWC284									0.00	0	0
TWC28 On 30/01/2019 Spot Bond					0.00000	100.08194			0.00	0	0
Total TWC285 SPOT									0.00	0	0
Total For TWC285									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.50300	104.30720	9.50300	104.22698			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			11.17000	102.43692	11.17000	102.34469			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U 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
VCJA2U 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
VCJA3U 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
VCJA4U 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA3U SPOT									0.00	0	0
Total For VCPA3U									0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA4U SPOT									0.00	0	0
Total For VCPA4U									0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA5U SPOT									0.00	0	0
Total For VCPA5U									0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA6U SPOT									0.00	0	0
Total For VCPA6U									0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA7U SPOT									0.00	0	0
Total For VCPA7U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB4U SPOT									0.00	0	0
Total For VCPB4U									0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
Total For VCPB6U									0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB7U SPOT									0.00	0	0
Total For VCPB7U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.66006			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC27 On 05/12/2018 Spot Bond					0.00000	101.17716			0.00	0	0
Total VKC27 SPOT									0.00	0	0
Total For VKC27									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.27446			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.95086			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.13005			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	100.61372			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	100.27108			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.15643			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	101.58606			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	101.64262			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR714U SPOT									0.00	0	0
Total For VR714U									0.00	0	0
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR836U SPOT									0.00	0	0
Total For VR836U									0.00	0	0
VR837L On 18/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR837U SPOT									0.00	0	0
Total For VR837U									0.00	0	0
VR838L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR838U SPOT									0.00	0	0
Total For VR838U									0.00	0	0
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR839U SPOT									0.00	0	0
Total For VR839U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	101.12358			0.00	0	0
Total VRI712 SPOT									0.00	0	0
Total For VRI712									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.93269			0.00	500,000,000	1,500,000,000
Total WHL01 SPOT									0.00	500,000,000	1,500,000,000
Total For WHL01									0.00	500,000,000	1,500,000,000
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	100.72030			0.00	400,000,000	400,000,000
Total WHL02 SPOT									0.00	400,000,000	400,000,000
Total For WHL02									0.00	400,000,000	400,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL03 On 02/10/2023 Spot Bond					0.00000	100.73632				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			6.67000	105.19513	6.67000	105.13889				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.10000	106.69276	7.10000	106.63209				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.55000	104.94339	8.55000	104.87179		131,124,500,595,000.00		15,336,198,900	8,010,000,000	
Total WSP5 SPOT								131,124,500,595,000.00		15,336,198,900	8,010,000,000	
Total For WSP5								131,124,500,595,000.00		15,336,198,900	8,010,000,000	
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	24.22414	100.00000	24.06452				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			6.05500	94.76981	6.05500	94.72297				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.03e+017	170,683,734,806,900	395,600,997,289
Total for SPOT :										1.03e+017	683,734,806,900	395,600,997,289

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.03e+017	683,734,814,321	395,602,236,114
Total Options									22 715 150.00	23,250	118,910
Grand Total:									1.03e+017	683,734,837,571	395,602,355,024