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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/02/2019 Bond Future			10.92052	78.41384	10.94954	78.24363			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.01563	75.99085	11.04552	75.81813			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.11347	77.47219	11.14437	77.29640			0.00	0	0
Total ES33 Future									0.00	0	494
Total For ES33									0.00	0	494
ES42 On 07/02/2019 Bond Future			11.15863	80.63434	11.18745	80.44164			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.25388	77.78067	11.28358	77.58508			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.35008	79.29718	11.38076	79.09810			0.00	0	0
Total ES42 Future									0.00	0	5,169
Total For ES42									0.00	0	5,169
I2025 On 07/02/2019 Bond Future			132.77943	132.77943	132.73056	132.73056			0.00	0	355
I2025 On 02/05/2019 Bond Future			135.12634	135.12634	135.07745	135.07745			0.00	0	0
I2025 On 01/08/2019 Bond Future			137.74538	137.74538	137.69599	137.69599			0.00	0	0
Total I2025 Future									0.00	0	355
Total For I2025									0.00	0	355
I2029 On 07/02/2019 Bond Future			100.82206	100.82206	100.72096	100.72096			0.00	0	2,954

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	02/05/2019	Bond Future			101.53110	101.53110	101.42884	101.42884			0.00	0	0
I2029	On	01/08/2019	Bond Future			103.53416	103.53416	103.43023	103.43023			0.00	0	0
Total I2029 Future												0.00	0	2,954
Total For I2029												0.00	0	2,954
I2033	On	07/02/2019	Bond Future			102.97358	102.97358	102.83965	102.83965			0.00	0	5,890
I2033	On	02/05/2019	Bond Future			103.64836	103.64836	103.51269	103.51269			0.00	0	0
I2033	On	01/08/2019	Bond Future			105.69311	105.69311	105.55518	105.55518			0.00	0	0
Total I2033 Future												0.00	0	5,890
Total For I2033												0.00	0	5,890
I2038	On	07/02/2019	Bond Future			120.37211	120.37211	120.35971	120.35971			0.00	0	9,955
I2038	On	02/05/2019	Bond Future			122.49981	122.49981	122.48793	122.48793			0.00	0	0
I2038	On	01/08/2019	Bond Future			124.86388	124.86388	124.85222	124.85222			0.00	0	0
Total I2038 Future												0.00	0	9,955
Total For I2038												0.00	0	9,955
I2046	On	07/02/2019	Bond Future			114.29906	114.29906	114.28671	114.28671			0.00	0	12,458
I2046	On	02/05/2019	Bond Future			114.63329	114.63329	114.62132	114.62132			0.00	0	0
I2046	On	01/08/2019	Bond Future			116.89485	116.89485	116.88317	116.88317			0.00	0	0
Total I2046 Future												0.00	0	12,458
Total For I2046												0.00	0	12,458
I2050	On	07/02/2019	Bond Future			118.68326	118.68326	117.81051	117.81051			0.00	0	10,568
I2050	On	02/05/2019	Bond Future			120.78123	120.78123	119.89366	119.89366			0.00	0	0
I2050	On	01/08/2019	Bond Future			121.34554	121.34554	120.44093	120.44093			0.00	0	0
Total I2050 Future												0.00	0	10,568
Total For I2050												0.00	0	10,568
R186	On	07/02/2019	Bond Future			8.80920	110.94715	8.83155	110.81484		6.94	174,852,708.40	1,576	86,420
R186	On	02/05/2019	Bond Future			8.85995	112.88291	8.88317	112.74896		6.88	0.00	0	3,050
R186	On	01/08/2019	Bond Future			8.90622	109.78161	8.93048	109.64555		6.98	0.00	0	0
Total R186 Future												174,852,708.40	1,576	89,470
R186	On	07/02/2019	Bond Future	9.00	Call			1,458.62000	1.45862	1,536,800	6.94	0.00	0	0
R186	On	07/02/2019	Bond Future	9.00	Put			468.05000	0.46805	413,920	6.94	0.00	0	7,500
R186	On	07/02/2019	Bond Future	9.23	Put			174.82000	0.17482	147,920	7.14	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			27.46000	0.02746	29,460	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			3,848.01000	3.84801	3,717,700	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Call			1,884.70000	1.88470	1,975,980	7.03	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			311.62000	0.31162	270,590	7.03	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			29.48000	0.02948	31,640	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			31.63000	0.03163	33,970	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			3,728.56000	3.72856	3,598,590	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Put			145.21000	0.14521	121,870	7.18	0.00	0	0

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	07/02/2019	Bond Future	9.27	Call			2,699.20000	2.69920	2,808,170	7.18	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			3,259.94000	3.25994	3,131,900	6.46	0.00	0	0
R186	On	07/02/2019	Bond Future	9.20	Call			2,352.27000	2.35227	2,454,750	7.12	0.00	0	3,000
R186	On	07/02/2019	Bond Future	8.50	Put			2,177.54000	2.17754	2,059,940	6.54	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			193.13000	0.19313	207,840	6.54	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.50	Call			3,909.64000	3.90964	4,032,510	7.46	0.00	0	0
R186	On	07/02/2019	Bond Future	9.50	Put			47.04000	0.04704	37,600	7.46	0.00	0	5,000
R186	On	07/02/2019	Bond Future	9.90	Call			6,093.96000	6.09396	6,224,870	7.94	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			3,788.20000	3.78820	3,658,050	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Call			6,203.07000	6.20307	6,334,120	7.96	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			4.60000	0.00460	3,340	7.96	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.30	Call			2,852.12000	2.85212	2,963,500	7.22	0.00	0	0
R186	On	07/02/2019	Bond Future	9.30	Put			126.24000	0.12624	105,310	7.22	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			1,054.81000	1.05481	967,500	6.78	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			55.77000	0.05577	60,040	6.46	0.00	0	210
R186	On	07/02/2019	Bond Future	9.23	Call			2,499.07000	2.49907	2,604,480	7.14	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.20	Put			200.76000	0.20076	170,930	7.12	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			689.92000	0.68992	734,920	6.78	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			85.99000	0.08599	70,550	7.32	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			3,268.48000	3.26848	3,385,350	7.32	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.90	Put			5.17000	0.00517	3,770	7.94	0.00	0	1,000
R186	On	02/05/2019	Bond Future	9.03	Call			2,182.02000	2.18202	2,253,720	6.90	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			1,339.91000	1.33991	1,277,660	6.90	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Put			1,954.02000	1.95402	1,875,420	6.76	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,473.23000	1.47323	1,528,580	6.76	0.00	0	7,500
R186	On	02/05/2019	Bond Future	10.02	Call			6,524.72000	6.52472	6,642,980	7.92	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			220.79000	0.22079	205,100	7.92	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.02	Call			2,147.69000	2.14769	2,218,690	6.89	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			1,362.67000	1.36267	1,299,720	6.89	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Put			2,446.15000	2.44615	2,356,960	6.65	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			1,091.24000	1.09124	1,136,000	6.65	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.50	Put			3,013.73000	3.01373	2,914,530	6.54	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			775.61000	0.77561	810,360	6.54	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.01	Call			2,113.87000	2.11387	2,184,180	6.89	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			1,385.97000	1.38597	1,322,330	6.89	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Call			5,218.38000	5.21838	5,328,520	7.62	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			367.54000	0.36754	343,730	7.62	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.96	Call			6,232.90000	6.23290	6,349,510	7.87	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			249.57000	0.24957	232,230	7.87	0.00	0	90
R186	On	02/05/2019	Bond Future	9.25	Put			907.84000	0.90784	860,110	7.06	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			2,995.90000	2.99590	3,082,120	7.06	0.00	0	3,250

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R186	On	02/05/2019	Bond Future	8.62	Put			2,553.42000	2.55342	2,462,170	6.63	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			1,022.60000	1.02260	1,065,300	6.63	0.00	0	90
R186	On	02/05/2019	Bond Future	8.70	Put			2,274.19000	2.27419	2,188,490	6.69	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,211.66000	1.21166	1,259,910	6.69	0.00	0	200
R186	On	02/05/2019	Bond Future	9.00	Put			1,409.58000	1.40958	1,345,240	6.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			2,080.32000	2.08032	2,149,930	6.88	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.30	Put			831.10000	0.83110	786,340	7.11	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			3,199.72000	3.19972	3,288,910	7.11	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			6,765.39000	6.76539	6,885,110	7.92	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			195.29000	0.19529	181,060	7.92	0.00	0	200
R186	On	02/05/2019	Bond Future	9.20	Put			994.35000	0.99435	943,470	7.02	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,800.89000	2.80089	2,883,960	7.02	0.00	0	90
R186	On	01/08/2019	Bond Future	9.52	Call			4,377.28000	4.37728	4,469,730	7.50	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			1,137.83000	1.13783	1,094,220	7.50	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			4,399.36000	4.39936	4,294,590	6.38	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			790.28000	0.79028	821,570	6.38	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,418.34000	4.41834	4,511,170	7.51	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			1,125.03000	1.12503	1,081,800	7.51	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Put			1,975.86000	1.97586	1,910,610	7.02	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,642.99000	2.64299	2,713,800	7.02	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			6,790.86000	6.79086	6,901,240	8.14	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			589.86000	0.58986	564,180	8.14	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.54	Call			4,459.50000	4.45950	4,552,720	7.52	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			1,112.37000	1.11237	1,069,530	7.52	0.00	0	0
Total R186 Option												0.00	0	88,340
Total For R186												174,852,708.40	1,576	177,810
R197	On	07/02/2019	Bond Future			299.64858	299.64858	299.62741	299.62741			0.00	0	2,355
R197	On	02/05/2019	Bond Future			304.94500	304.94500	304.92498	304.92498			0.00	0	0
R197	On	01/08/2019	Bond Future			303.40196	303.40196	303.38275	303.38275			0.00	0	0
Total R197 Future												0.00	0	2,355
Total For R197												0.00	0	2,355
R202	On	07/02/2019	Bond Future			231.29523	231.29523	230.60275	230.60275			0.00	0	8,805
R202	On	02/05/2019	Bond Future			235.38354	235.38354	234.68007	234.68007			0.00	0	0
R202	On	01/08/2019	Bond Future			236.01211	236.01211	235.29579	235.29579			0.00	0	0
Total R202 Future												0.00	0	8,805
Total For R202												0.00	0	8,805
R2023	On	07/02/2019	Bond Future			8.03432	102.56085	8.05639	102.48637		3.07	0.00	0	62,388
R2023	On	02/05/2019	Bond Future			8.05765	100.42077	8.08106	100.34562		3.23	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.06542	102.37814	8.09057	102.30196		3.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Future												0.00	0	62,388
R2023	On	07/02/2019	Bond Future	10.57	Put			0.00000	0.00000	0,000	4.73	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			8,081.72000	8.08172	8,156,200	4.73	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.00000	0.00000	0,000	4.73	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			8,112.10000	8.11210	8,186,580	4.73	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			0.00000	0.00000	0,000	4.73	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			8,051.33000	8.05133	8,125,810	4.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			303.69000	0.30369	281,970	3.42	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,461.14000	1.46114	1,513,800	3.40	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			317.53000	0.31753	295,040	3.40	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,485.77000	1.48577	1,538,820	3.41	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			310.54000	0.31054	288,440	3.41	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,510.54000	1.51054	1,563,970	3.42	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			2,871.61000	2.87161	2,931,010	3.99	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			340.09000	0.34009	323,310	3.99	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			2,897.27000	2.89727	2,956,840	4.00	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			336.42000	0.33642	319,810	4.00	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			2,845.99000	2.84599	2,905,220	3.98	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			343.80000	0.34380	326,850	3.98	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	62,388
R2030	On	07/02/2019	Bond Future			9.30518	91.40637	9.32246	91.29631		9.63	142,593,937.20	1,560	55,192
R2030	On	02/05/2019	Bond Future			9.36159	93.00135	9.37937	92.88995		9.59	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.41794	90.80892	9.43634	90.69572		9.71	0.00	0	0
Total R2030 Future												142,593,937.20	1,560	55,192
R2030	On	07/02/2019	Bond Future	10.20	Put			25.13000	0.02513	20,290	10.72	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	8.90	Put			2,887.21000	2.88721	2,783,080	8.91	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			144.52000	0.14452	150,450	8.91	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			1,494.14000	1.49414	1,409,050	9.25	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			581.42000	0.58142	606,390	9.25	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	9.68	Call			2,503.72000	2.50372	2,582,830	9.85	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	9.40	Put			764.65000	0.76465	703,610	9.52	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,256.33000	1.25633	1,305,350	9.52	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			4,120.17000	4.12017	4,011,340	8.83	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			40.44000	0.04044	41,670	8.83	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			5,386.72000	5.38672	5,491,940	10.72	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			4,512.74000	4.51274	4,403,360	8.85	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			23.44000	0.02344	23,990	8.86	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			4,645.10000	4.64510	4,535,590	8.86	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			367.70000	0.36770	329,010	9.75	0.00	0	0

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	07/02/2019	Bond Future	9.60	Call			2,111.19000	2.11119	2,182,560	9.75	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			266.03000	0.26603	235,080	9.85	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			25.14000	0.02514	25,750	8.86	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			4,578.84000	4.57884	4,469,390	8.86	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			26.95000	0.02695	27,630	8.85	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			2,063.27000	2.06327	2,113,740	9.50	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			1,871.78000	1.87178	1,810,850	9.50	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			3,790.31000	3.79031	3,702,070	8.88	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			721.81000	0.72181	744,970	8.88	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	10.20	Call			5,458.29000	5.45829	5,545,140	10.57	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			509.92000	0.50992	485,370	10.57	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			2,029.83000	2.02983	2,079,740	9.49	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			1,900.80000	1.90080	1,839,310	9.49	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,996.67000	1.99667	2,046,020	9.48	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			1,930.15000	1.93015	1,868,100	9.48	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,382.41000	4.38241	4,453,170	10.21	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			1,532.27000	1.53227	1,489,830	10.21	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			4,424.29000	4.42429	4,495,400	10.22	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			1,515.28000	1.51528	1,473,190	10.22	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,340.65000	4.34065	4,411,070	10.19	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			1,549.44000	1.54944	1,506,660	10.19	0.00	0	0
Total R2030 Option												0.00	0	23,520
Total For R2030												142,593,937.20	1,560	78,712
R2032	On	07/02/2019	Bond Future			9.52121	93.62692	9.53862	93.50669		10.49	121,714,996.00	1,300	42,475
R2032	On	02/05/2019	Bond Future			9.57761	91.10392	9.59549	90.98218		10.88	0.00	0	0
R2032	On	01/08/2019	Bond Future			9.63225	92.87989	9.65069	92.75616		10.49	0.00	0	0
Total R2032 Future												121,714,996.00	1,300	42,475
R2032	On	07/02/2019	Bond Future	8.81	Call			22.71000	0.02271	23,180	9.52	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,251.66000	5.25166	5,131,900	9.52	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			24.35000	0.02435	24,880	9.52	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,178.72000	5.17872	5,059,020	9.52	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			21.15000	0.02115	21,560	9.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,324.76000	5.32476	5,204,940	9.53	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			2,256.30000	2.25630	2,311,110	10.72	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			2,089.79000	2.08979	2,022,860	10.72	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,292.81000	2.29281	2,348,220	10.73	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			2,058.49000	2.05849	1,992,160	10.73	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			2,219.87000	2.21987	2,274,080	10.71	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			2,121.25000	2.12125	2,053,720	10.71	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,672.38000	4.67238	4,748,790	10.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future	10.10	Put			1,729.66000	1.72966	1,682,340	10.89	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,717.08000	4.71708	4,793,870	10.91	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			1,710.41000	1.71041	1,663,470	10.91	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,628.08000	4.62808	4,704,100	10.88	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			1,749.38000	1.74938	1,701,670	10.88	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												121,714,996.00	1,300	42,475
R2035	On	07/02/2019	Bond Future			9.65671	97.72449	9.68428	97.51270		11.20	91,861,020.60	940	74,160
R2035	On	02/05/2019	Bond Future			9.71082	94.92953	9.73913	94.71465		11.66	0.00	0	0
R2035	On	01/08/2019	Bond Future			9.76418	96.77997	9.79337	96.56125		11.26	0.00	0	0
Total R2035 Future												91,861,020.60	940	74,160
R2035	On	07/02/2019	Bond Future	8.97	Put			5,751.28000	5.75128	5,542,180	10.09	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			28.56000	0.02856	31,460	10.09	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			5,669.58000	5.66958	5,460,690	10.09	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			24.76000	0.02476	27,260	10.10	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			5,833.23000	5.83323	5,623,940	10.10	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			26.59000	0.02659	29,280	10.09	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,462.29000	2.46229	2,563,290	11.65	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			2,455.70000	2.45570	2,341,820	11.65	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,502.13000	2.50213	2,604,170	11.66	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			2,419.82000	2.41982	2,306,980	11.66	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,422.78000	2.42278	2,522,730	11.63	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			2,492.00000	2.49200	2,377,070	11.63	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,104.04000	5.10404	5,243,620	11.52	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			1,921.24000	1.92124	1,842,100	11.52	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,152.11000	5.15211	5,292,380	11.53	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			1,898.33000	1.89833	1,819,880	11.53	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,055.86000	5.05586	5,194,750	11.51	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			1,944.13000	1.94413	1,864,300	11.51	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												91,861,020.60	940	74,160
R2037	On	07/02/2019	Bond Future			9.72516	89.96503	9.74747	89.79242		12.32	0.00	0	64,737
R2037	On	02/05/2019	Bond Future			9.78168	91.53487	9.80457	91.35979		12.24	0.00	0	0
R2037	On	01/08/2019	Bond Future			9.83914	89.06353	9.86272	88.88539		12.41	0.00	0	0
Total R2037 Future												0.00	0	64,737
R2037	On	07/02/2019	Bond Future	9.06	Call			34.38000	0.03438	36,450	11.15	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			5,594.86000	5.59486	5,424,320	11.15	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			37.09000	0.03709	39,350	11.16	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			5,512.98000	5.51298	5,342,630	11.16	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			31.81000	0.03181	33,710	11.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/02/2019	Bond Future	9.05	Put			5,677.00000	5.67700	5,506,290	11.13	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			2,455.29000	2.45529	2,359,960	11.97	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,460.41000	2.46041	2,541,030	11.98	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			2,418.95000	2.41895	2,324,490	11.98	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			2,380.67000	2.38067	2,459,560	11.95	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			2,492.05000	2.49205	2,395,860	11.95	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,420.38000	2.42038	2,500,130	11.97	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			5,183.38000	5.18338	5,295,330	12.80	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			1,976.23000	1.97623	1,910,040	12.80	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,232.59000	5.23259	5,345,080	12.81	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			1,954.18000	1.95418	1,888,530	12.81	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			5,134.33000	5.13433	5,245,730	12.78	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			1,998.52000	1.99852	1,931,780	12.78	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	64,737
R2040	On	07/02/2019	Bond Future			9.80010	93.22580	9.82745	92.99841		12.73	713,177,370.00	7,650	30,578
R2040	On	02/05/2019	Bond Future			9.85643	94.85261	9.88450	94.62177		12.66	0.00	0	0
R2040	On	01/08/2019	Bond Future			9.91385	92.19560	9.94276	91.96065		12.85	0.00	0	0
Total R2040 Future												713,177,370.00	7,650	30,578
R2040	On	07/02/2019	Bond Future	9.11	Put			6,301.61000	6.30161	6,077,040	11.53	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			30.93000	0.03093	33,980	11.52	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			6,211.72000	6.21172	5,987,380	11.52	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			33.21000	0.03321	36,500	11.52	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			6,122.13000	6.12213	5,898,030	11.52	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			28.81000	0.02881	31,630	11.53	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,658.94000	2.65894	2,768,210	12.50	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			2,613.81000	2.61381	2,492,240	12.50	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,702.14000	2.70214	2,812,560	12.52	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			2,575.06000	2.57506	2,454,640	12.52	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,615.86000	2.61586	2,724,000	12.49	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			2,652.80000	2.65280	2,530,100	12.49	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			1,616.85000	1.61685	1,528,740	12.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			4,149.19000	4.14919	4,291,920	12.96	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			3,926.29000	3.92629	3,771,290	11.99	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			1,543.26000	1.54326	1,619,100	11.99	0.00	0	1,150
R2040	On	01/08/2019	Bond Future	10.37	Call			5,537.89000	5.53789	5,686,680	13.38	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			2,174.76000	2.17476	2,088,600	13.38	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,590.31000	5.59031	5,739,820	13.40	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			2,150.85000	2.15085	2,065,410	13.40	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,485.86000	5.48586	5,633,940	13.36	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
R2040	On	01/08/2019	Bond Future	10.36	Put			2,199.18000	2.19918	2,112,310	13.36	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												713,177,370.00	7,650	32,878
R2044	On	07/02/2019	Bond Future			9.81425	90.43124	9.84656	90.15762		13.35	0.00	0	37,882
R2044	On	02/05/2019	Bond Future			9.86816	92.00921	9.90130	91.73139		13.29	0.00	0	0
R2044	On	01/08/2019	Bond Future			9.92302	89.42191	9.95713	89.13906		13.50	0.00	0	0
Total R2044 Future												0.00	0	37,882
R2044	On	07/02/2019	Bond Future	9.18	Put			5,981.22000	5.98122	5,713,280	12.05	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			35.41000	0.03541	40,340	12.06	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			6,164.19000	6.16419	5,895,500	12.06	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			37.99000	0.03799	43,280	12.06	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			6,072.56000	6.07256	5,804,230	12.06	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			40.71000	0.04071	46,390	12.05	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			2,691.98000	2.69198	2,547,420	13.14	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,724.89000	2.72489	2,859,520	13.15	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			2,652.19000	2.65219	2,509,000	13.15	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,769.00000	2.76900	2,905,000	13.17	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			2,612.87000	2.61287	2,471,050	13.17	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,681.11000	2.68111	2,814,370	13.14	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			5,666.92000	5.66692	5,848,470	14.09	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			2,204.51000	2.20451	2,103,210	14.09	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,719.82000	5.71982	5,902,220	14.11	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			2,180.13000	2.18013	2,079,680	14.11	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,613.92000	5.61392	5,794,620	14.07	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			2,228.92000	2.22892	2,126,770	14.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	37,882
R2048	On	07/02/2019	Bond Future			9.79453	93.97876	9.82690	93.69669		13.14	15,976,389.20	170	107,413
R2048	On	02/05/2019	Bond Future			9.84334	91.18186	9.87651	90.89548		13.73	0.00	0	3
R2048	On	01/08/2019	Bond Future			9.89155	92.95922	9.92565	92.66760		13.31	0.00	0	0
Total R2048 Future												15,976,389.20	170	107,416
R2048	On	07/02/2019	Bond Future	9.06	Call			18.90000	0.01890	21,560	11.91	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			7,141.93000	7.14193	6,862,520	11.91	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			20.41000	0.02041	23,290	11.91	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			7,044.32000	7.04432	6,765,130	11.91	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			17.49000	0.01749	19,940	11.92	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			7,239.81000	7.23981	6,960,190	11.92	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			2,849.24000	2.84924	2,990,400	13.57	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			2,647.40000	2.64740	2,502,180	13.57	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,895.23000	2.89523	3,037,810	13.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/05/2019	Bond Future	9.91	Put			2,607.71000	2.60771	2,463,910	13.59	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,803.60000	2.80360	2,943,340	13.56	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			2,687.59000	2.68759	2,540,950	13.56	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,757.20000	5.75720	5,943,920	13.82	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			2,263.54000	2.26354	2,158,640	13.82	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,811.53000	5.81153	5,999,130	13.84	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			2,238.46000	2.23846	2,134,440	13.84	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			5,703.03000	5.70303	5,888,860	13.80	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			2,288.90000	2.28890	2,183,110	13.80	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												15,976,389.20	170	107,416
R207	On	07/02/2019	Bond Future			5.93533	101.71751	5.93325	101.71937		0.25	0.00	0	15,739
R207	On	02/05/2019	Bond Future			5.36639	103.49226	5.36272	103.49475		0.23	0.00	0	0
R207	On	01/08/2019	Bond Future			3.88759	101.86733	3.88095	101.87028		0.16	0.00	0	0
Total R207 Future												0.00	0	15,739
R207	On	07/02/2019	Bond Future	6.52	Call			522.62000	0.52262	520,760	0.44	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			0.00000	0.00000	0,000	0.44	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			531.49000	0.53149	529,630	0.44	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			0.00000	0.00000	0,000	0.44	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			513.75000	0.51375	511,890	0.44	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			0.00000	0.00000	0,000	0.44	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			1,512.08000	1.51208	1,509,590	0.53	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.53	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			1,518.69000	1.51869	1,516,200	0.53	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.53	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			1,505.46000	1.50546	1,502,970	0.53	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.53	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			1,514.62000	1.51462	1,511,670	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			1,518.93000	1.51893	1,515,980	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			1,510.30000	1.51030	1,507,350	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	15,739
R208	On	07/02/2019	Bond Future			6.95581	102.09150	6.96959	102.06471		1.01	0.00	0	17,335
R208	On	02/05/2019	Bond Future			6.86487	100.47193	6.88010	100.44526		1.12	0.00	0	0
R208	On	01/08/2019	Bond Future			6.69703	102.43042	6.71440	102.40366		1.18	0.00	0	0
Total R208 Future												0.00	0	17,335
R208	On	07/02/2019	Bond Future	7.06	Put			58.58000	0.05858	49,410	1.09	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
R208	On	07/02/2019	Bond Future	7.07	Call			249.40000	0.24940	267,520	1.11	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			54.48000	0.05448	45,810	1.11	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			264.97000	0.26497	283,570	1.12	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			50.67000	0.05067	42,480	1.12	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			234.11000	0.23411	251,730	1.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			2,007.24000	2.00724	2,032,370	2.08	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			20.19000	0.02019	18,650	2.08	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			2,023.56000	2.02356	2,048,730	2.08	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			19.46000	0.01946	17,960	2.08	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,990.93000	1.99093	2,016,010	2.08	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			20.94000	0.02094	19,350	2.08	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,207.74000	2.20774	2,232,830	1.76	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			28.89000	0.02889	27,220	1.76	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,221.92000	2.22192	2,247,050	1.76	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			28.12000	0.02812	26,490	1.76	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,236.11000	2.23611	2,261,280	1.76	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			27.36000	0.02736	25,770	1.76	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	17,335
R209	On	07/02/2019	Bond Future			9.59339	74.45365	9.62057	74.27534		12.58	0.00	0	117,717
R209	On	02/05/2019	Bond Future			9.64219	72.60378	9.67005	72.42275		13.13	0.00	0	0
R209	On	01/08/2019	Bond Future			9.68929	74.01914	9.71792	73.83488		12.77	0.00	0	0
Total R209 Future												0.00	0	117,717
R209	On	07/02/2019	Bond Future	10.20	Call			3,777.02000	3.77702	3,932,570	13.45	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put			124.96000	0.12496	102,200	13.45	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			1,331.75000	1.33175	1,214,490	12.26	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			801.27000	0.80127	862,320	12.26	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.04	Put			4,016.00000	4.01600	3,843,770	11.50	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			4,628.89000	4.62889	4,453,860	11.49	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			62.14000	0.06214	68,220	11.50	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			36.30000	0.03630	39,820	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			4,559.61000	4.55961	4,384,820	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			38.79000	0.03879	42,560	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			4,490.58000	4.49058	4,316,040	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			33.96000	0.03396	37,240	11.49	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			2,135.28000	2.13528	2,221,300	13.03	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			2,070.79000	2.07079	1,975,780	13.03	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put			1,365.16000	1.36516	1,293,080	13.42	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			3,147.73000	3.14773	3,256,680	13.42	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			2,169.44000	2.16944	2,256,340	13.05	0.00	0	0

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	9.69	Put			2,040.22000	2.04022	1,946,090	13.05	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			2,203.86000	2.20386	2,291,640	13.06	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			2,010.00000	2.01000	1,916,750	13.06	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Call			5,677.06000	5.67706	5,820,660	14.60	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			577.39000	0.57739	539,960	14.60	0.00	0	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			3,278.66000	3.27866	3,154,280	12.49	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			1,158.28000	1.15828	1,214,930	12.49	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			6,721.53000	6.72153	6,873,890	15.10	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			416.71000	0.41671	388,040	15.10	0.00	0	760
R209	On	01/08/2019	Bond Future	10.15	Call			4,444.46000	4.44446	4,560,980	13.38	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,745.62000	1.74562	1,677,880	13.38	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			4,486.17000	4.48617	4,603,240	13.39	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,726.65000	1.72665	1,659,460	13.39	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,528.20000	4.52820	4,645,820	13.41	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,708.07000	1.70807	1,641,430	13.41	0.00	0	0
Total R209 Option												0.00	0	25,840
Total For R209												0.00	0	143,557
R210	On	07/02/2019	Bond Future			186.32531	186.32531	186.30724	186.30724			0.00	0	2,448
R210	On	02/05/2019	Bond Future			187.06296	187.06296	187.04554	187.04554			0.00	0	0
R210	On	01/08/2019	Bond Future			190.75341	190.75341	190.73642	190.73642			0.00	0	0
Total R210 Future												0.00	0	2,448
Total For R210												0.00	0	2,448
R212	On	07/02/2019	Bond Future			156.02370	156.02370	156.01338	156.01338			0.00	0	4,976
R212	On	02/05/2019	Bond Future			158.78152	158.78152	158.77187	158.77187			0.00	0	0
R212	On	01/08/2019	Bond Future			161.84276	161.84276	161.83355	161.83355			0.00	0	0
Total R212 Future												0.00	0	4,976
Total For R212												0.00	0	4,976
R213	On	07/02/2019	Bond Future			9.40585	86.06048	9.42322	85.95167		10.15	0.00	0	31,062
R213	On	02/05/2019	Bond Future			9.45716	84.01280	9.47499	83.90261		10.57	0.00	0	0
R213	On	01/08/2019	Bond Future			9.50694	85.65040	9.52534	85.53835		10.29	0.00	0	0
Total R213 Future												0.00	0	31,062
R213	On	07/02/2019	Bond Future	8.69	Call			19.44000	0.01944	19,840	9.35	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			4,785.65000	4.78565	4,677,240	9.35	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			20.88000	0.02088	21,320	9.35	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			4,719.64000	4.71964	4,611,270	9.35	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			18.10000	0.01810	18,440	9.36	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			4,851.83000	4.85183	4,743,360	9.36	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			2,020.68000	2.02068	2,069,710	10.56	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			1,928.07000	1.92807	1,866,910	10.56	0.00	0	0

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	02/05/2019	Bond Future	9.50	Call			2,053.25000	2.05325	2,102,820	10.57	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			1,899.02000	1.89902	1,838,400	10.57	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,988.39000	1.98839	2,036,870	10.55	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			1,957.47000	1.95747	1,895,760	10.55	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			4,263.03000	4.26303	4,333,120	10.56	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			1,499.75000	1.49975	1,457,790	10.56	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			4,303.43000	4.30343	4,373,870	10.57	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			1,482.06000	1.48206	1,440,450	10.57	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			4,223.00000	4.22300	4,292,730	10.55	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			1,517.87000	1.51787	1,475,550	10.55	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	31,062
R214	On	07/02/2019	Bond Future			9.77439	73.54388	9.80168	73.35780		13.49	0.00	0	29,292
R214	On	02/05/2019	Bond Future			9.82284	71.53134	9.85078	71.34245		14.09	0.00	0	0
R214	On	01/08/2019	Bond Future			9.87063	72.92567	9.89933	72.73335		13.67	0.00	0	0
Total R214 Future												0.00	0	29,292
R214	On	07/02/2019	Bond Future	9.04	Call			19.91000	0.01991	21,720	12.31	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			5,522.89000	5.52289	5,338,620	12.31	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			21.37000	0.02137	23,330	12.30	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			5,447.75000	5.44775	5,263,630	12.30	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			18.52000	0.01852	20,200	12.31	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			5,598.22000	5.59822	5,413,820	12.31	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			2,236.21000	2.23621	2,326,010	13.87	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			2,174.05000	2.17405	2,074,960	13.87	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			2,271.67000	2.27167	2,362,380	13.89	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			2,142.20000	2.14220	2,044,020	13.89	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			2,200.86000	2.20086	2,289,750	13.86	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			2,206.12000	2.20612	2,106,120	13.86	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,612.81000	4.61281	4,734,440	14.15	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			1,825.16000	1.82516	1,754,470	14.15	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,655.73000	4.65573	4,777,930	14.17	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			1,805.48000	1.80548	1,735,360	14.17	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,570.21000	4.57021	4,691,260	14.13	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			1,845.25000	1.84525	1,773,980	14.13	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	29,292
Total for Bond												1,260,176,421.40	13,196	981,870
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E170										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 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 07/02/2019 GOVI			637.05200	637.05200	635.94900	635.94900			0.00	0	451
GOVI On 02/05/2019 GOVI			648.16700	648.16700	647.04600	647.04600			0.00	0	0
GOVI On 01/08/2019 GOVI			660.79900	660.79900	659.65800	659.65800			0.00	0	0
Total GOVI Future									0.00	0	451
GOVI On 07/02/2019 GOVI	666.51	Put			305,610.00000	30.56100	294,580,000		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			305,710.00000	30.57100	294,680,000		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			305,810.00000	30.58100	294,780,000		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 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	2,970,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			8,240.00000	0.82400	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	2,870,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			8,340.00000	0.83400	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	3,070,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			8,140.00000	0.81400	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			209,780.00000	20.97800	221,190,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			209,680.00000	20.96800	221,090,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			209,880.00000	20.98800	221,290,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	451
Total for GOVI										0.00	0	451
AL37 On 07/02/2019 Index Future			613.88000	613.88000	613.44600	613.44600				0.00	0	0
AL37 On 02/05/2019 Index Future			624.59100	624.59100	624.15000	624.15000				0.00	0	0
AL37 On 01/08/2019 Index Future			636.76400	636.76400	636.31600	636.31600				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 07/02/2019 Index Future			709.49600	709.49600	708.71400	708.71400				0.00	0	0
AL7T On 02/05/2019 Index Future			721.87500	721.87500	721.08100	721.08100				0.00	0	0
AL7T On 01/08/2019 Index Future			735.94400	735.94400	735.13600	735.13600				0.00	0	0
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 07/02/2019 Index Future			643.53600	643.53600	642.43800	642.43800				0.00	0	905
ALBI On 02/05/2019 Index Future			654.76500	654.76500	653.64800	653.64800				0.00	0	0
ALBI On 01/08/2019 Index Future			667.52600	667.52600	666.38900	666.38900				0.00	0	0
Total ALBI Future										0.00	0	905
Total For ALBI										0.00	0	905
IGOV On 07/02/2019 Index Future			254.28100	254.28100	253.91400	253.91400				0.00	0	518
IGOV On 02/05/2019 Index Future			258.77500	258.77500	258.40300	258.40300				0.00	0	215
IGOV On 01/08/2019 Index Future			263.88000	263.88000	263.50100	263.50100				0.00	0	0
Total IGOV Future										0.00	0	733
Total For IGOV										0.00	0	733
Total for Index										0.00	0	1,638
JIBAR F On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000				0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000				0.00	0	0
Total Jibar Future										0.00	0	0
Total For JIBAR FUTURE										0.00	0	0
Total for Jibar										0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.90000	96.90000	96.91000	96.91000				0.00	0	51
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										1,260,176,421.40	13,196	984,010
AA05 On 22/03/2019 Spot Bond			7.75000	103.16734	7.76000	103.10064				0.00	0	0
Total AA05 SPOT										0.00	0	0
Total For AA05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				99.26222		99.19351			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.77500	103.77872	8.79000	103.67484			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	102.66000	10.00000	102.57900			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	101.64175	10.84000	101.55287			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	104.10572	11.37000	104.01036			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	104.30588	11.81000	104.20674			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	28.02993	100.00000	27.84218			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	26.94384	100.00000	26.76631			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.89000	273.47637	4.89000	273.24630			0.00	0	10,000,000
Total ABCPI3 SPOT									0.00	0	10,000,000
Total For ABCPI3									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.52353		101.45602				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.78245		100.70768				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				101.80897		101.74445				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				100.11724		100.14821				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				102.08029		102.01356				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				101.45071		101.37846				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				102.19944		102.13224				0.00	500,000,000	250,000,000
Total ABFN15 SPOT										0.00	500,000,000	250,000,000
Total For ABFN15										0.00	500,000,000	250,000,000
ABFN16 On 11/11/2022 Spot Bond				102.78720		102.71743				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				101.33973		101.27091				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				102.28092		102.20935				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				101.43731		101.37012				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0

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 30/05/2022 Spot Bond				102.30949		102.24003				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond				102.59927		102.52688				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2 On 25/05/2027 Spot Bond				103.66633		103.59176				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond				100.18049		100.11780				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2 On 17/10/2024 Spot Bond				99.93198		99.86384				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond				100.92117		100.84994				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2 On 29/08/2021 Spot Bond				101.04931		100.98158				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2 On 29/08/2023 Spot Bond				101.08053		101.01075				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond				101.09918		101.02816				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond				101.12403		101.05137				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond				101.33202		101.26455				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3 On 15/11/2023 Spot Bond				101.37281		101.30327				0.00	13,000,000,000	0
Total ABFN32 SPOT										0.00	13,000,000,000	0
Total For ABFN32										0.00	13,000,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3: On 15/11/2024 Spot Bond				101.38092		101.31096				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				102.80662		102.73404				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				101.60075		101.52149				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				98.94351		98.84701				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.06502		100.98576				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				100.68879		100.59825				0.00	0	5,400,000,000
Total ABK7 SPOT										0.00	0	5,400,000,000
Total For ABK7										0.00	0	5,400,000,000
ABK8 On 03/06/2021 Spot Bond				96.91006		96.81748				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				101.36387		101.28884				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.36000	142.90630	6.41000	142.67458			2,798,400,000,000.00		440,000,000	220,000,000
Total ABKI02 SPOT									2,798,400,000,000.00		440,000,000	220,000,000
Total For ABKI02									2,798,400,000,000.00		440,000,000	220,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	41.28517	100.00000	40.99198				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			7.59000	123.01633	7.59000	122.88631				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	16.75146	100.00000	16.63250				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			9.34500	115.86240	9.35000	115.69916			0.00	0	1,200,000,000
Total ABKI04 SPOT									0.00	0	1,200,000,000
Total For ABKI04									0.00	0	1,200,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.48694	100.00000	10.41208			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				90.70388		90.55948			0.00	10,600,000,000	8,688,300,000
Total ABKS1 SPOT									0.00	10,600,000,000	8,688,300,000
Total For ABKS1									0.00	10,600,000,000	8,688,300,000
ABN05 On 18/04/2021 Spot Bond			4.15000	196.71910	4.15000	196.56530			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			4.04500	126.54807	4.05000	126.41564			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			3.95000	174.59224	3.95000	174.45855			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			3.87000	214.60532	3.89500	213.83102			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.63000	96.61763	9.65000	96.47807			0.00	0	400,000,000
Total ABN67 SPOT									0.00	0	400,000,000
Total For ABN67									0.00	0	400,000,000
ABN79 On 21/12/2026 Spot Bond			10.19500	102.30993	10.21500	102.11789			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			8.15000	99.17062	8.16500	99.07599			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.74000	99.41644	10.76000	99.22660			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.85841		101.78363			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			8.17500	105.00491	8.19000	104.90491			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			7.50500	103.72643	7.51500	103.65038			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/R On 14/05/2020 Spot Bond			9.20000	101.61079	9.20000	101.53508			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.85500	103.92882	8.87000	103.81102			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.78000	104.16199	7.79500	104.07053			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			8.91000	104.42191	8.93000	104.28167			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.48000	106.33187	9.50000	106.14852			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			9.79000	106.76864	9.81000	106.56388			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.48000	104.30227	9.50000	104.14707			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.33500	100.80341	8.34500	100.72274		133,360,000,000,000.00	16,000,000,000	3,700,000	
Total ABS6 SPOT								133,360,000,000,000.00	16,000,000,000	3,700,000	
Total For ABS6								133,360,000,000,000.00	16,000,000,000	3,700,000	
ABS7 On 11/09/2026 Spot Bond			9.85000	97.46244	9.87000	97.28280		0.00	0	3,570,000,000	
Total ABS7 SPOT								0.00	0	3,570,000,000	
Total For ABS7								0.00	0	3,570,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.82746	100.00000	11.74824		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/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
ABSI2 On 07/12/2023 Spot Bond			3.87000	285.61374	3.87000	285.39691				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			3.35000	155.01054	3.35000	154.89984				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				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				89.89742		89.81137				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				88.96673		88.88183				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			7.65500	102.77673	7.66500	102.70271				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				238.39287		238.39287				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				238.45013		238.45013				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.64570		100.56884				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL142 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.64775		100.57064				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.29000	101.28823	8.30000	101.21735				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.64592		100.56906				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.61223		100.53943				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.04703		100.97716				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.64234		100.56589				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.30092		101.22638				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.65905		100.58056				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.66117		100.58244				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.66117		100.58244				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.67262		100.59251				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.67262		100.59251			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				161.02970		161.02970			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				163.60137		163.60137			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				96.33221		96.23877			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.63967		100.56354			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				101.58003		101.50398			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				102.00219		101.92708			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				100.63696		100.56116			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				100.62687		100.55228			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				100.91245		100.84116			0.00	0	0
Total AECI01 SPOT									0.00	0	0
Total For AECI01									0.00	0	0
AECI02 On 11/09/2023 Spot Bond				101.21356		101.14086			0.00	0	0
Total AECI02 SPOT									0.00	0	0
Total For AECI02									0.00	0	0
AECI03 On 21/11/2022 Spot Bond				101.25896		101.18796			0.00	0	0
Total AECI03 SPOT									0.00	0	0
Total For AECI03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AECI04 On 21/11/2023 Spot Bond				101.26629		101.19488			0.00	0	0
Total AECI04 SPOT									0.00	0	0
Total For AECI04									0.00	0	0
AGL01 On 29/11/2023 Spot Bond				101.24973		101.17088			0.00	0	0
Total AGL01 SPOT									0.00	0	0
Total For AGL01									0.00	0	0
AGT01 On 10/10/2023 Spot Bond				100.30122		100.20918			0.00	200,000,000	100,000,000
Total AGT01 SPOT									0.00	200,000,000	100,000,000
Total For AGT01									0.00	200,000,000	100,000,000
AHF2A: On 18/07/2021 Spot Bond				99.90928		102.02410			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				99.57662		101.65398			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				99.57084		101.86708			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				100.11404		102.17469			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				99.91104		101.98938			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				99.88450		102.57068			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				99.88979		102.45444			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				99.84667		103.40736			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				99.86238		103.05880			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0

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 21/08/2021 Spot Bond				101.25008		101.17958				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond				101.28686		101.21430				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	101.29616	9.86200	101.24726				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				101.33083		101.25580				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				101.38945		101.31111				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				101.79905		101.69761				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 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		491,432,114,300,000.00	14,914,321,143	14,914,321,143	14,914,321,143	
Total AHY2U SPOT								1,432,114,300,000.00	14,914,321,143	14,914,321,143	14,914,321,143	
Total For AHY2U								1,432,114,300,000.00	14,914,321,143	14,914,321,143	14,914,321,143	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		159,319,895,800,000.00	1,593,198,958	1,593,198,958	1,593,198,958	
Total AIG2U SPOT								1,593,198,800,000.00	1,593,198,958	1,593,198,958	1,593,198,958	
Total For AIG2U								1,593,198,800,000.00	1,593,198,958	1,593,198,958	1,593,198,958	
AIR01 On 15/03/2019 Spot Bond			7.58000	103.00651	7.59000	102.94141				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			9.54000	109.79973	9.56000	109.64298				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			9.42000	100.45119	9.44000	100.29203			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.94500	95.18127	10.96000	95.00515			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.26000	175.49307	4.26000	175.35431			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.00721		100.93564			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				99.82857		99.75467			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				101.22443		101.15024			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond				101.92660		101.85153			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				100.46103		100.38502			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				99.76623		101.92567			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				99.76024		101.97545			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS288U SPOT									0.00	0	0
Total For AS288U									0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS294U SPOT									0.00	0	0
Total For AS294U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.61229		100.53950			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				100.00000		100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.12000	232.61293	4.14500	231.80054			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				100.84831		100.77615			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				101.53530		101.45952			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03 On 07/12/2033 Spot Bond			4.13500	208.23069	4.16000	207.47875			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				100.00000		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				99.80606		102.05181			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				101.93795		101.86248			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0

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 30/04/2020 Spot Bond				101.88135		101.80676			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000		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				101.64340		101.56891			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				100.72008		100.63421			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				100.61871		100.54510			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				101.86967		101.79675			0.00	4,000,000	1,000,000
Total ASN083 SPOT									0.00	4,000,000	1,000,000
Total For ASN083									0.00	4,000,000	1,000,000
ASN08: On 03/09/2020 Spot Bond				101.17443		101.09106			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				101.39080		100.20860			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				100.00000		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				99.83418		99.76269			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				101.55425		101.47944			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				84.44047		84.44852			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN111 On 02/12/2020 Spot Bond				101.07242		100.99642			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN113 On 07/03/2021 Spot Bond				100.96056		100.88538			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.80659		100.71025			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.62410		100.54988			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN128 On 24/02/2019 Spot Bond				101.23891		101.16382			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN129 On 24/02/2019 Spot Bond				101.22951		101.15508			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN130 On 24/02/2019 Spot Bond				101.21898		101.14512			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN131 On 03/03/2019 Spot Bond				101.06107		100.98590			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN132 On 03/03/2019 Spot Bond				101.05255		100.97799			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN134 On 20/12/2020 Spot Bond				100.79990		100.70437			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN135 On 05/03/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0

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			4.08000	151.81745	4.08000	151.70017				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				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				102.13960		102.06812				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				100.00000		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				80.25903		80.24582				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				101.75049		101.67278				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				101.75049		101.67278				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			4.12500	151.62323	4.12500	151.50555				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				115.11562		114.63441				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				101.09519		101.01756				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			4.85000	162.58967	4.85000	162.45339				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0

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 06/07/2021 Spot Bond				100.00000		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				100.00000		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				101.69319		101.61508			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				101.38093		101.30594			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				100.00000		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				100.00000		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				101.62048		101.54311			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				100.00000		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				101.02703		100.95432			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				100.00000		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				100.00000		100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN18: On 20/06/2022 Spot Bond				100.70763		100.62329			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				100.00000		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				100.80338		100.73102			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				100.00000		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				100.00000		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				100.36202		100.28478			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			4.45000	102.55116	4.45000	102.46890			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				100.60538		100.53340			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN19: On 09/04/2018 Spot Bond				100.00000					0.00	0	0
Total ASN197 SPOT									0.00	0	0
Total For ASN197									0.00	0	0
ASN19: On 04/05/2018 Spot Bond				100.00000					0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN19: On 01/07/2022 Spot Bond				100.00000		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				100.00000		100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0

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 21/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond				100.00000		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				100.61090		100.53825				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				100.64914		100.57187				0.00	11,200,000	2,800,000
Total ASN204 SPOT										0.00	11,200,000	2,800,000
Total For ASN204										0.00	11,200,000	2,800,000
ASN20: On 25/08/2022 Spot Bond				100.00000		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				101.43163		101.34460				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				101.55722		101.46238				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				101.13115		101.05970				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				100.00000		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				100.00000		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				101.16130		101.08614				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				100.00000		100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0

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 12/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0
Total For ASN217									0.00	0	0
ASN21: On 19/09/2021 Spot Bond				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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	101.11087	8.56000	101.04108			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				100.00000		100.00000			0.00	0	0
Total ASN234 SPOT									0.00	0	0
Total For ASN234									0.00	0	0

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 12/12/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN235 SPOT									0.00	0	0
Total For ASN235									0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		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				100.00000		100.00000			0.00	0	0
Total ASN237 SPOT									0.00	0	0
Total For ASN237									0.00	0	0
ASN23: On 27/12/2019 Spot Bond				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.89909		100.82882			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				100.00000		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				100.00000		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				100.00000		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				100.00000		100.00000			0.00	0	0
Total ASN247 SPOT									0.00	0	0
Total For ASN247									0.00	0	0

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 09/05/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN250 SPOT									0.00	0	0
Total For ASN250									0.00	0	0
ASN25(On 16/05/2023 Spot Bond				100.00000		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				100.00000		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				100.00000		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				100.00000		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				101.09917		101.02814			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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.70628		100.62211			0.00	0	0
Total ASN264 SPOT									0.00	0	0
Total For ASN264									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN26: On 30/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN265 SPOT									0.00	0	0
Total For ASN265									0.00	0	0
ASN26: On 10/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN268 SPOT									0.00	0	0
Total For ASN268									0.00	0	0
ASN26: On 10/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN269 SPOT									0.00	0	0
Total For ASN269									0.00	0	0
ASN27: On 20/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN270 SPOT									0.00	0	0
Total For ASN270									0.00	0	0
ASN27: On 20/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN271 SPOT									0.00	0	0
Total For ASN271									0.00	0	0
ASN27: On 20/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN272 SPOT									0.00	0	0
Total For ASN272									0.00	0	0
ASN27: On 25/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN273 SPOT									0.00	0	0
Total For ASN273									0.00	0	0
ASN27: On 20/06/2023 Spot Bond				100.60875		100.53636			0.00	0	0
Total ASN274 SPOT									0.00	0	0
Total For ASN274									0.00	0	0
ASN27: On 27/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN275 SPOT									0.00	0	0
Total For ASN275									0.00	0	0
ASN27: On 04/08/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN276 SPOT									0.00	0	0
Total For ASN276									0.00	0	0
ASN27: On 08/08/2019 Spot Bond				101.46354		101.39588			0.00	0	0
Total ASN277 SPOT									0.00	0	0
Total For ASN277									0.00	0	0
ASN27: On 15/08/2023 Spot Bond				101.47073		101.39623			0.00	0	0
Total ASN278 SPOT									0.00	0	0
Total For ASN278									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN279 On 20/08/2048 Spot Bond				101.37368		101.29768			0.00	0	0
Total ASN279 SPOT									0.00	0	0
Total For ASN279									0.00	0	0
ASN280 On 21/08/2023 Spot Bond				101.32790		101.25303			0.00	0	0
Total ASN280 SPOT									0.00	0	0
Total For ASN280									0.00	0	0
ASN281 On 24/08/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN281 SPOT									0.00	0	0
Total For ASN281									0.00	0	0
ASN282 On 24/08/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN282 SPOT									0.00	0	0
Total For ASN282									0.00	0	0
ASN283 On 24/08/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN283 SPOT									0.00	0	0
Total For ASN283									0.00	0	0
ASN284 On 24/08/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN284 SPOT									0.00	0	0
Total For ASN284									0.00	0	0
ASN285 On 05/09/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN285 SPOT									0.00	0	0
Total For ASN285									0.00	0	0
ASN286 On 13/09/2025 Spot Bond				100.82949		100.75233			0.00	0	0
Total ASN286 SPOT									0.00	0	0
Total For ASN286									0.00	0	0
ASN287 On 14/09/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN287 SPOT									0.00	0	0
Total For ASN287									0.00	0	0
ASN289 On 21/09/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN289 SPOT									0.00	0	0
Total For ASN289									0.00	0	0
ASN290 On 21/09/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN290 SPOT									0.00	0	0
Total For ASN290									0.00	0	0
ASN291 On 26/09/2023 Spot Bond				100.45710		100.38174			0.00	0	0
Total ASN291 SPOT									0.00	0	0
Total For ASN291									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN29: On 02/10/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN293 SPOT									0.00	0	0
Total For ASN293									0.00	0	0
ASN29: On 09/10/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN295 SPOT									0.00	0	0
Total For ASN295									0.00	0	0
ASN29: On 26/10/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN297 SPOT									0.00	0	0
Total For ASN297									0.00	0	0
ASN29: On 26/10/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN298 SPOT									0.00	0	0
Total For ASN298									0.00	0	0
ASN29: On 26/10/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN299 SPOT									0.00	0	0
Total For ASN299									0.00	0	0
ASN30: On 20/12/2023 Spot Bond				100.63564		100.55999			0.00	0	0
Total ASN300 SPOT									0.00	0	0
Total For ASN300									0.00	0	0
ASN30: On 15/11/2024 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN301 SPOT									0.00	0	0
Total For ASN301									0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.49869		101.42801			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.47500	102.89249	8.49000	102.79599			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.42500	105.24360	8.44000	105.12970			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	102.83730	9.30000	102.75987			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW22 On 07/12/2022 Spot Bond				102.10087		102.02750			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				101.08752		101.02179			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				102.42057		102.31321			0.00	960,000,000	940,000,000
Total BAW25 SPOT									0.00	960,000,000	940,000,000
Total For BAW25									0.00	960,000,000	940,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond				102.29687		102.22377			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				101.27690		101.20350			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond				100.94483		100.87467			0.00	0	0
Total BAW30 SPOT									0.00	0	0
Total For BAW30									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.43707		100.34369			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				100.45802		100.35953			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				100.68533		100.59334			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				100.97344		100.87877			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA57 On 31/03/2022 Spot Bond				103.79815		103.70115				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				101.93221		101.83945				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			11.96000	103.78909	11.98000	103.63260				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			11.77500	101.28424	11.79000	101.16841				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				100.46893		100.36872				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				100.44257		100.34799				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				101.75208		101.66435				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				100.44632		100.35094				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				100.42759		100.33623				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				100.44268		100.34810				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.96000	97.84499	11.98000	97.68448				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				100.41837		100.32902				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA70 On 30/06/2021 Spot Bond				101.61048		101.51995				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				100.41837		100.32902				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.55843		100.43896				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				105.15047		105.04627				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				100.57715		100.45368				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				100.50258		100.39513				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				100.51105		100.40160				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				100.51105		100.40160				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				100.51105		100.40160				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC124 On 30/05/2019 Spot Bond				100.95248		100.88842			0.00	2,000,000,000	1,000,000,000
Total BC124 SPOT									0.00	2,000,000,000	1,000,000,000
Total For BC124									0.00	2,000,000,000	1,000,000,000
BCJ10 On 12/07/2019 Spot Bond				100.00027		99.93370			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				101.46638		101.39898			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				101.50218		101.43311			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				100.81962		100.75018			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				100.48238		100.41404			0.00	0	0
Total BCJ17 SPOT									0.00	0	0
Total For BCJ17									0.00	0	0
BD020€ On 28/04/2028 Spot Bond			8.81000	201.67935	8.83000	201.27353			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD020€ On 02/03/2028 Spot Bond			8.81000	202.29292	8.83000	201.89084			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			9.19500	95.33533	9.21500	95.14718			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD302L On 18/04/2028 Spot Bond			100.00000	9.92911	100.00000	9.86297			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BDX21 On 05/08/2033 Spot Bond				101.75182		101.67526			0.00	0	0
Total BDX211 SPOT									0.00	0	0
Total For BDX211									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond				102.62686		102.55094			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.31500	103.66946	8.32500	103.59124			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				103.91142		103.83729			0.00	0	20,000,000
Total BGL03 SPOT									0.00	0	20,000,000
Total For BGL03									0.00	0	20,000,000
BGL04 On 05/02/2020 Spot Bond			8.05500	106.40212	8.06500	106.32345			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.27500	105.71925	10.29000	105.60905			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				103.46357		103.38652			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.89000	107.00912	10.91000	106.85526			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				101.24214		101.15385			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			9.97500	105.52003	9.99000	105.41146			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL10 On 05/05/2021 Spot Bond				102.09070		101.99785			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.75500	105.70821	10.77000	105.58574			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				106.91346		106.83614			0.00	0	10,000,000
Total BGL12 SPOT									0.00	0	10,000,000
Total For BGL12									0.00	0	10,000,000
BGL13 On 20/08/2021 Spot Bond			9.40500	109.94584	9.42000	109.82833			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				105.26076		105.17625			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				103.58163		103.49758			0.00	0	10,000,000
Total BGL15 SPOT									0.00	0	10,000,000
Total For BGL15									0.00	0	10,000,000
BGL16 On 25/05/2022 Spot Bond				101.48463		101.39431			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				104.73157		104.64398			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				102.49268		102.41165			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				104.06735		103.98359			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				104.38803		104.28827			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.52591		100.46026			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID06 On 30/06/2019 Spot Bond			8.41000	100.55816	8.42000	100.48676			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				100.56846		100.49768			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				100.34508		100.27148			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BID09 On 15/11/2021 Spot Bond				101.35324		101.28468			0.00	0	0
Total BID09 SPOT									0.00	0	0
Total For BID09									0.00	0	0
BID10 On 15/11/2023 Spot Bond				101.38097		101.31101			0.00	0	0
Total BID10 SPOT									0.00	0	0
Total For BID10									0.00	0	0
BID11 On 15/11/2023 Spot Bond			9.06000	103.64432	9.08000	103.49022			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									0.00	0	0
BNPP0 On 31/01/2024 Spot Bond				102.01171		101.93070			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BNPP0 On 12/10/2028 Spot Bond				100.65915		100.57856			0.00	0	0
Total BNPP02 SPOT									0.00	0	0
Total For BNPP02									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				100.51252		100.44016			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				100.94969		100.88080			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0
BPPF0 On 22/03/2019 Spot Bond				100.47916		100.41329			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				100.49270		100.42318			0.00	0	0
Total BPPF08 SPOT									0.00	0	0
Total For BPPF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF09 On 23/01/2019 Spot Bond				99.80854		101.66943				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF10 On 23/07/2019 Spot Bond				99.81319		101.74033				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF11 On 23/07/2021 Spot Bond				99.80446		101.81898				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF12 On 09/10/2019 Spot Bond				100.01193		100.04074				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF13 On 09/10/2023 Spot Bond				100.13490		100.04379				0.00	0	500,000,000
Total BPPF13 SPOT										0.00	0	500,000,000
Total For BPPF13										0.00	0	500,000,000
BS2A1U 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
BS2A2U 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
BS2B1U 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
BS2C1U 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				100.46221		100.38577				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				100.45715		100.38152				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				101.91731		101.84550				0.00	0	500,000,000
Total BWZJ19 SPOT										0.00	0	500,000,000
Total For BWZJ19										0.00	0	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
BWZJ2 On 10/11/2021 Spot Bond				101.60569		101.52838			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BWZJ23 SPOT									0.00	0	0
Total For BWZJ23									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				102.41888		102.33651			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			8.93000	105.31123	8.94000	105.23373			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				103.09217		103.01527			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			9.16000	105.40722	9.17000	105.32433			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20 On 14/12/2019 Spot Bond				103.70881		103.09665			0.00	200,000,000	300,000,000
Total CBL20 SPOT									0.00	200,000,000	300,000,000
Total For CBL20									0.00	200,000,000	300,000,000
CBL22 On 06/05/2020 Spot Bond			9.07500	100.90282	9.09000	100.81045		311,272,500,000.00		34,300,000	34,300,000
Total CBL22 SPOT								311,272,500,000.00		34,300,000	34,300,000
Total For CBL22								311,272,500,000.00		34,300,000	34,300,000
CBL24 On 02/11/2020 Spot Bond				101.92489		101.84432		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				101.98376		101.91252		0.00		0	0
Total CBL25 SPOT								0.00		0	0
Total For CBL25								0.00		0	0
CBL26 On 06/05/2021 Spot Bond			9.37500	105.61690	9.39000	105.50539		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				102.37962		102.30961		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				101.26200		101.19084		0.00		0	0
Total CBL28 SPOT								0.00		0	0
Total For CBL28								0.00		0	0
CCT01 On 23/06/2023 Spot Bond			10.16500	109.16809	10.18500	109.00505		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			10.04000	107.48479	10.06000	107.31267		0.00		0	628,400,000
Total CCT02 SPOT								0.00		0	628,400,000
Total For CCT02								0.00		0	628,400,000
CCT03 On 15/03/2025 Spot Bond			10.40000	107.09549	10.42000	106.91411		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			10.34000	99.34153	10.36000	99.19060		0.00		0	0
Total CCT04 SPOT								0.00		0	0
Total For CCT04								0.00		0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	103.07250	10.00000	102.99180		0.00		0	0
Total CGR14/JIBAR SPOT								0.00		0	0
Total For CGR14/JIBAR								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR21 On 12/10/2020 Spot Bond				101.57266		101.48861			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				102.01970		101.92672			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				104.11955		104.02489			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				101.00786		100.92453			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				101.95279		101.86531			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				103.18156		103.08948			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				99.79881		99.71213			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond				100.63956		100.54897			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				101.60036		101.52648			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				101.86516		101.77371			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR41 On 25/06/2021 Spot Bond				100.55069		100.45970			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				102.20857		102.11225			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
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	100.35481	10.11000	100.27283			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	149.66697	3.14000	149.56239			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			4.05000	145.63926	4.05000	145.52631			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN23: On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24: On 24/02/2019 Spot Bond			8.59000	103.66228	8.59000	103.59199				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24: On 24/02/2019 Spot Bond			9.35000	103.58705	9.35000	103.50833				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26: On 26/03/2019 Spot Bond			8.09000	103.20096	8.10000	103.13138				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29: On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond				101.62317		101.54231				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			10.91000	97.38064	10.93000	97.23515				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.43000	98.75529	11.45000	98.60104				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond				100.70772		100.62339				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond				101.59003		101.51082				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32: On 20/06/2023 Spot Bond				100.70628		100.62211				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.75319		100.66334				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				99.94278		99.86006				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.58395		100.51457				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.09000	105.17167	10.11000	105.00570				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond				100.62926		100.55439				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				102.00618		101.91693				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			12.23000	106.93138	12.25000	106.74964				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				102.08127		101.98868				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37 On 26/07/2022 Spot Bond				102.07882		102.00078				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond				109.36095		109.28099				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.62081		100.54696				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			8.77500	105.29113	8.79000	105.18649				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				99.59540		99.49307				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.98000	101.68315	10.98000	101.59311			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	103.49089	11.00000	103.39909			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				100.69925		100.61590			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			12.02000	103.87648	12.04000	103.69526			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				100.75838		100.66788			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.63211		100.55688			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				102.19877		102.11613			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				100.66939		100.58968			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				107.14677		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				100.63561		100.55997			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				100.68292		100.60158			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				101.10693		101.00707			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond				101.53698		101.46042			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				101.52869		101.45254			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				100.63550		100.55986			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				102.39587		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				100.63886		100.56281			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				99.88924		99.80614			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				100.69933		100.61597			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				101.16357		101.08183			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				100.65159		100.57184			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				101.79991		101.72227			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				100.72616		100.63955			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				99.88170		99.79302			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN41{ On 23/09/2020 Spot Bond				100.60943		100.52283			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN41{ On 20/12/2020 Spot Bond				100.75972		100.66906			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	53.40759	7.01000	53.37785			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				100.76642		100.67494			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN42{ On 26/01/2021 Spot Bond				102.73138		102.62830			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				115.86915		115.86915			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				112.85313		112.85313			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				115.83546		115.83546			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				102.47959		102.39872			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				113.19431		113.19431			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				100.90015		100.79247			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN43{ On 20/12/2020 Spot Bond				130.22416		130.22416			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43 On 20/12/2020 Spot Bond				107.93160		107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				108.68740		108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				109.40650		109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				131.13193		131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.69601		100.61306				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.66579		100.58649				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 03/02/2021 Spot Bond				101.82698		101.74730				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				132.34026		132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				101.23182		101.08381				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond				101.43071		101.34896				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			8.87500	106.72884	8.89000	106.61959				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.35000	150.65659	4.35000	150.53696				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45: On 31/01/2025 Spot Bond			6.59500	110.04920	6.60000	109.91237				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45: On 31/01/2025 Spot Bond			6.53500	110.40804	6.54000	110.27127				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45: On 04/05/2021 Spot Bond				101.33215		101.25129				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45: On 20/12/2021 Spot Bond				100.78135		100.68809				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45: On 17/11/2021 Spot Bond				101.41949		101.34247				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45: On 29/11/2021 Spot Bond				102.08005		102.00411				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46: On 29/11/2021 Spot Bond				101.19262		101.11544				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46: On 15/02/2022 Spot Bond				103.52187		103.44101				0.00	50,000,000	50,000,000
Total CLN461 SPOT										0.00	50,000,000	50,000,000
Total For CLN461										0.00	50,000,000	50,000,000
CLN46: On 16/02/2022 Spot Bond			9.94500	107.39302	9.96000	107.26819				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46: On 13/03/2022 Spot Bond			9.84000	103.93518	9.86000	103.79892				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46: On 14/03/2020 Spot Bond				100.75885		100.68607				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46: On 27/03/2020 Spot Bond				100.43315		100.36157				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN468 On 28/03/2020 Spot Bond				100.42249		100.34849			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				101.67908		101.60437			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				101.30555		101.23472			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				101.54468		101.46078			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN475 On 23/06/2021 Spot Bond				101.30372		101.20115			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				100.70269		100.61892			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	19.21733	100.00000	19.08861			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				101.29860		101.19644			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				101.54090		101.46331			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				103.00240		102.92806			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				102.08917		102.01474			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN485 On 02/12/2021 Spot Bond			8.87500	103.08058	8.89000	102.96883				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				101.23918		101.16176				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			12.52000	101.61193	12.54000	101.45605				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			9.32000	103.71698	9.34000	103.58094				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond				100.81567		100.74501				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond				101.67780		101.60349				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 07/06/2022 Spot Bond				101.29860		101.19644				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond				100.37898		100.29811				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond				100.70225		100.61857				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/06/2022 Spot Bond			11.37500	102.66066	11.39000	102.52532				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond				101.12402		101.05136				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.12000	103.43649	10.14000	103.26759				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN497 On 04/09/2024 Spot Bond				102.67921		102.60124			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN498 On 08/06/2022 Spot Bond				103.73010		103.65274			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN499 On 20/05/2021 Spot Bond				101.37089		101.29505			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN500 On 10/10/2020 Spot Bond				100.09070		100.02255			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN501 On 11/10/2022 Spot Bond				100.07302		99.99995			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				100.07573		99.99984			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				100.72434		100.63798			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				100.07573		99.99984			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				99.77020		101.89326			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				101.77771		101.70729			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				100.70957		100.62499			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				101.37182		101.28850			0.00	0	0
Total CLN508 SPOT									0.00	0	0
Total For CLN508									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51(On 11/10/2020 Spot Bond				100.07172		99.99985			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				98.20127		98.13334			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				101.21681		101.12118			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				101.45855		101.37516			0.00	0	0
Total CLN514 SPOT									0.00	0	0
Total For CLN514									0.00	0	0
CLN515 On 23/02/2019 Spot Bond				101.73967		101.63979			0.00	800,000,000	482,604,600
Total CLN515 SPOT									0.00	800,000,000	482,604,600
Total For CLN515									0.00	800,000,000	482,604,600
CLN516 On 15/09/2022 Spot Bond			9.96000	103.30228	9.96000	103.21911			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	102.06031	10.01000	101.97819			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				101.31192		101.23231			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	101.83706	9.60000	101.78460			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				100.83449		100.75928			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				100.65096		100.57931			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				101.19651		101.12244			0.00	0	0
Total CLN522 SPOT									0.00	0	0
Total For CLN522									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN521 On 13/05/2021 Spot Bond				101.52893		101.45404			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	103.20591	9.20000	103.12900			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				99.76890		101.90408			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				102.00231		101.92721			0.00	0	0
Total CLN526 SPOT									0.00	0	0
Total For CLN526									0.00	0	0
CLN527 On 21/02/2024 Spot Bond				105.15429		105.07652			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				102.53783		102.45703			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				103.81233		103.73738			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				100.80163		100.72944			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				100.83449		100.75928			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				100.67940		100.59848			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				100.66931		100.58961			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				99.90227		99.82879			0.00	0	0
Total CLN534 SPOT									0.00	0	0
Total For CLN534									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN53f On 18/07/2025 Spot Bond			10.42000	99.56536	10.44000	99.39025			0.00	0	0
Total CLN535 SPOT									0.00	0	0
Total For CLN535									0.00	0	0
CLN53f On 18/07/2023 Spot Bond				97.68279		97.60789			0.00	0	0
Total CLN536 SPOT									0.00	0	0
Total For CLN536									0.00	0	0
CLN53f On 25/10/2023 Spot Bond				101.99402		101.92071			0.00	0	0
Total CLN537 SPOT									0.00	0	0
Total For CLN537									0.00	0	0
CLN53f On 16/08/2023 Spot Bond				101.53529		101.45615			0.00	0	0
Total CLN538 SPOT									0.00	0	0
Total For CLN538									0.00	0	0
CLN53f On 20/12/2023 Spot Bond				100.83358		100.73400			0.00	0	0
Total CLN539 SPOT									0.00	0	0
Total For CLN539									0.00	0	0
CLN54f On 17/01/2024 Spot Bond				99.91987		99.83970			0.00	0	0
Total CLN540 SPOT									0.00	0	0
Total For CLN540									0.00	0	0
CLN54f On 20/12/2023 Spot Bond				103.92850		104.30380			0.00	0	0
Total CLN541 SPOT									0.00	0	0
Total For CLN541									0.00	0	0
CLN54f On 30/05/2022 Spot Bond				101.14889		101.07296			0.00	0	0
Total CLN542 SPOT									0.00	0	0
Total For CLN542									0.00	0	0
CLN54f On 07/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN543 SPOT									0.00	0	0
Total For CLN543									0.00	0	0
CLN54f On 20/12/2023 Spot Bond				100.69950		100.61614			0.00	0	0
Total CLN544 SPOT									0.00	0	0
Total For CLN544									0.00	0	0
CLN54f On 17/01/2024 Spot Bond				99.92108		99.84211			0.00	0	0
Total CLN545 SPOT									0.00	0	0
Total For CLN545									0.00	0	0
CLN54f On 21/08/2026 Spot Bond			9.89000	104.63893	9.91000	104.45095			0.00	0	0
Total CLN546 SPOT									0.00	0	0
Total For CLN546									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN547 On 29/03/2025 Spot Bond			9.94000	103.53838	9.96000	103.36374				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN548 On 12/11/2025 Spot Bond			10.03000	102.37161	10.05000	102.19099				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN549 On 07/12/2025 Spot Bond			4.32500	101.26410	4.33000	101.15590				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				233.01841		232.96737				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN550 On 07/12/2025 Spot Bond			4.32500	101.26320	4.33000	101.15510				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN551 On 03/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN552 On 20/12/2023 Spot Bond				99.78220		99.38080				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN553 On 20/03/2024 Spot Bond				100.27440		100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN554 On 20/03/2023 Spot Bond				100.27063		100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		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			9.19500	95.33533	9.21500	95.14718				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.81000	201.67935	8.83000	201.27353				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89 On 02/03/2028 Spot Bond			8.81000	202.29292	8.83000	201.89084			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.61897		100.54536			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.61890		100.54529			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				100.64222		100.56576			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				101.40816		101.33175			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.62500	114.17631	8.46500	114.72067		26,301,592,500,000.00	3,049,460,000	3,049,460,000	
Total COJ05 SPOT								26,301,592,500,000.00	3,049,460,000	3,049,460,000	
Total For COJ05								26,301,592,500,000.00	3,049,460,000	3,049,460,000	
COJ07 On 23/03/2021 Spot Bond			8.98500	106.83196	9.00000	106.72417		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			10.45000	105.81623	10.47000	105.62233		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG01 On 09/06/2024 Spot Bond			9.77000	102.67725	9.79000	102.51317		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			10.16500	99.00345	10.18500	98.85671		0.00	0	120,000,000	
Total COT01 SPOT								0.00	0	120,000,000	
Total For COT01								0.00	0	120,000,000	
COT02 On 03/04/2028 Spot Bond			11.58500	95.12984	11.60500	94.93601		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			11.54000	89.27794	11.56000	89.09174				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			12.13500	95.71008	12.15500	95.53786				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				100.65389		100.58191				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.71740		100.64245				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond				100.82308		100.75114				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				100.50787		100.43587				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				100.61927		100.54239				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				100.43553		100.36355				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG8 On 28/09/2021 Spot Bond				100.43851		100.36167			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				100.46587		100.38418			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond				100.82310		100.75116			0.00	0	0
Total DENG89 SPOT									0.00	0	0
Total For DENG89									0.00	0	0
DOL00 On 24/01/2019 Spot Bond				99.63613		102.98209			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				88.64973		88.41837			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond				101.16995		101.02959			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				101.27362		101.20180			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				101.49629		101.42215			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.86000	104.15419	9.88000	103.98225			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				101.30143		101.22804			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			8.27000	102.29835	8.28500	102.19723			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.40500	106.15719	7.41500	106.08396			0.00	0	0
Total DV22 SPOT									0.00	0	0
Total For DV22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22/R On 07/02/2020 Spot Bond			100.00000	51.61616	100.00000	51.27605			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			9.09000	106.85384	9.11000	106.70754		25,899,228,000.00		2,849,200	442,445,800
Total DV23 SPOT								25,899,228,000.00		2,849,200	442,445,800
Total For DV23								25,899,228,000.00		2,849,200	442,445,800
DV23/R On 27/02/2023 Spot Bond			100.00000	16.80106	100.00000	16.69035		0.00		0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	16.80106	100.00000	16.69035		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			9.32000	105.38044	9.34000	105.22170		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	103.90565	9.69000	103.82553		0.00		0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.90565	9.69000	103.82553		0.00		0	0
Total DV24/R2023 SPOT								0.00		0	0
Total For DV24/R2023								0.00		0	0
DV29 On 18/02/2029 Spot Bond			11.18500	97.60086	11.20000	97.42892		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	104.07014	10.10000	103.98658		0.00		0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.07014	10.10000	103.98658		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				101.30321		101.23710		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				101.12641		101.05610		0.00		0	0
Total DVF20 SPOT								0.00		0	0
Total For DVF20								0.00		0	0
DVF20B On 28/03/2020 Spot Bond				100.73926		100.67190		0.00		0	0
Total DVF20B SPOT								0.00		0	0
Total For DVF20B								0.00		0	0
DVF20C On 31/08/2020 Spot Bond				101.25411		101.18603		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				99.90264		101.91518		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				101.13284		101.05960				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				101.04846		100.97779				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				101.11146		101.03959				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond				99.77598		101.84810				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond				99.79156		101.93469				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.85500	114.16245	7.86500	114.07556				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	44.09543	100.00000	43.80489				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			7.66500	105.40136	7.67500	105.32447				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.58500	106.43152	8.60000	106.31568				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.63000	104.60578	9.65000	104.44363				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			4.38000	103.03895	4.40500	102.68776				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.10000	95.10753	4.10000	95.03391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	123.82730	2.25000	123.74981				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			3.99000	127.78862	3.99000	127.69014				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.00000	113.86880	4.00000	113.78095				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.00000	113.04691	4.00000	112.96030				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.04000	103.28793	4.06500	102.93671				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.07000	96.59435	4.07000	96.51981				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.82730	2.25000	123.74981				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.25000	108.14453	8.26500	108.05142				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.27500	108.41475	8.29000	108.31184				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.71000	99.32100	10.73000	99.15702				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.98500	95.18159	11.00000	95.10469				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			11.16000	100.72898	11.17500	100.58555				0.00	0	1,333,333,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			10.69000	99.41839	10.71000	99.27986				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.54000	100.03681	10.56000	99.88812				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.25000	85.58936	11.26500	85.46707				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				102.31722		102.23415				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				102.15842		102.08122				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				100.94098		100.86086				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				101.02124		100.94894				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				101.26256		101.19435				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				102.01359		101.94292				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				101.42179		101.35019				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				102.26802		102.19532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond				101.16305		101.08953				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond				101.03599		100.96083				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond				100.90404		100.83336				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond				100.91945		100.84754				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond				99.81313		99.74053				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U 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
EPF07U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF09U On 04/03/2019 Spot Bond				100.96440		100.89620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPFC37 SPOT									0.00	0	0
Total For EPFC37									0.00	0	0
EPFC3 On 06/09/2019 Spot Bond				100.89614		100.82792			0.00	0	0
Total EPFC39 SPOT									0.00	0	0
Total For EPFC39									0.00	0	0
EPFC4 On 03/04/2019 Spot Bond				98.31888		98.25616			0.00	0	0
Total EPFC40 SPOT									0.00	0	0
Total For EPFC40									0.00	0	0
EPFC4 On 06/11/2019 Spot Bond				101.54797		101.47908			0.00	0	0
Total EPFC41 SPOT									0.00	0	0
Total For EPFC41									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2020 Spot Bond				98.54578		98.45020			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				102.11666		102.03409			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
ERS3B On 17/08/2019 Spot Bond				101.35860		101.28488			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				101.38335		101.30660			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				101.43467		101.35682			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				101.53396		101.44892			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				101.12272		101.04797			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				101.45889		101.38877			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.60192		101.53251			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				101.30541		101.23458			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				101.35108		101.27777			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			9.18000	107.40585	9.20000	107.25994		139,859,136,000.00	15,235,200	2,535,168,000	
Total ES23 SPOT								139,859,136,000.00	15,235,200	2,535,168,000	
Total For ES23								139,859,136,000.00	15,235,200	2,535,168,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.69419	10.00000	104.61093		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			10.04000	91.16588	10.06000	90.99855		385,266,928,000.00	38,373,200	3,875,788,500	
Total ES26 SPOT								385,266,928,000.00	38,373,200	3,875,788,500	
Total For ES26								385,266,928,000.00	38,373,200	3,875,788,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.22434	7.85000	102.15948		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.88500	77.95819	10.91000	77.74223		436,249,030,000.00	40,078,000	6,088,321,800	
Total ES33 SPOT								436,249,030,000.00	40,078,000	6,088,321,800	
Total For ES33								436,249,030,000.00	40,078,000	6,088,321,800	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.49158	7.50000	102.42906		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			11.12500	80.16578	11.15000	79.92617		161,339,200,000.00	14,502,400	3,441,667,300	

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 ES42 SPOT										161,339,200,000.00	14,502,400	3,441,667,300
Total For ES42										161,339,200,000.00	14,502,400	3,441,667,300
ES42/R On 25/04/2042 Spot Bond			8.50000	101.86966	8.50000	101.79979				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				99.94548		99.87830				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				101.05438		100.97234				0.00	0	1,816,200,000
Total EXX02 SPOT										0.00	0	1,816,200,000
Total For EXX02										0.00	0	1,816,200,000
FBJ20Z On 20/03/2020 Spot Bond				100.62231		100.54830				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.64229		100.56584				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.67051	100.00000	12.57865				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	20.66155	100.00000	20.51175				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.23807		101.16687				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				100.44722		100.37329				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				101.04372		100.97241				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				101.87603		101.80373				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				101.49515		101.42193				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				101.60816		101.53524				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				101.31093		101.23840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT003 On 01/02/2019 Spot Bond				101.13055		101.05518				0.00	0	0
Total FNT003 SPOT										0.00	0	0
Total For FNT003										0.00	0	0
FNT004 On 15/02/2019 Spot Bond				100.79227		100.72973				0.00	0	0
Total FNT004 SPOT										0.00	0	0
Total For FNT004										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB12 On 02/06/2019 Spot Bond				101.24271		101.16871				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.03743		102.06908				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			9.97500	101.21132	9.99000	101.09891				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				103.46218		103.39054				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond				102.22988		102.09513				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				104.70797		104.57168				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				104.36526		104.29238				0.00	0	10,000,000
Total FRB18 SPOT										0.00	0	10,000,000
Total For FRB18										0.00	0	10,000,000
FRB19 On 14/04/2021 Spot Bond			10.67500	106.34042	10.69000	106.21925				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond				102.26170		102.18207				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				104.06839		103.98416				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				106.71607		106.63425				0.00	0	10,000,000
Total FRB22 SPOT										0.00	0	10,000,000
Total For FRB22										0.00	0	10,000,000
FRB23 On 20/09/2027 Spot Bond				103.47642		103.39647				0.00	400,000,000	300,000,000
Total FRB23 SPOT										0.00	400,000,000	300,000,000
Total For FRB23										0.00	400,000,000	300,000,000
FRB24 On 08/11/2023 Spot Bond				102.10148		102.00477				0.00	400,000,000	200,000,000
Total FRB24 SPOT										0.00	400,000,000	200,000,000
Total For FRB24										0.00	400,000,000	200,000,000
FRBI22 On 31/01/2022 Spot Bond			3.50000	154.34785	3.50000	154.23578				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			3.59000	289.05713	3.59000	288.84422				0.00	0	30,000,000
Total FRBI23 SPOT										0.00	0	30,000,000
Total For FRBI23										0.00	0	30,000,000
FRBI25 On 31/01/2025 Spot Bond			3.88500	127.67380	3.89000	127.54178				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.23000	170.75204	4.23000	170.61742				0.00	0	500,000,000
Total FRBI28 SPOT										0.00	0	500,000,000
Total For FRBI28										0.00	0	500,000,000
FRBI29 On 31/03/2029 Spot Bond			4.26500	86.24524	4.27500	86.09979				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.40000	202.08488	4.42500	201.35455				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			4.71600	88.69734	4.71600	88.62395				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			4.72000	89.39229	4.75500	88.73137				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			8.50000	85.64951	8.50000	85.64951				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			9.59000	58.73287	9.59000	58.73287				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			9.65000	57.93142	9.65000	57.93142				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	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.69500	122.08943	4.70000	121.95550				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC178 On 06/08/2023 Spot Bond				101.56139		101.47244				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.71074		100.62600				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC181 On 06/08/2023 Spot Bond				88.96012		88.96012				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.65687		100.57826				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.65949		100.58101				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond				100.42589		100.35609				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond				100.69139		100.60900				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond				100.76977		100.69484				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: 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
FRC207: 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
FRC208: On 07/10/2020 Spot Bond				102.12949		102.04461				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209: 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				100.67952		100.59859				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210: On 07/05/2020 Spot Bond				101.67130		101.59556				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond				101.86556		101.79172			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 04/11/2019 Spot Bond				101.73167		101.65615			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.16000	151.47237	4.16000	151.35439			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.35598		101.28097			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.02000	147.82191	5.02000	147.69665			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.96483		100.84931			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 08/02/2020 Spot Bond				98.87806		98.87806			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23: On 19/10/2020 Spot Bond				101.99057		101.99057			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond				99.20563		99.20563			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23: On 19/10/2020 Spot Bond				102.81641		102.81641			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				103.42973		103.42973			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				98.68001		98.68001			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24: On 08/02/2020 Spot Bond				98.52853		98.52853			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				104.67589		104.51294			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.50817		100.50817			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				104.62836		104.46712			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				103.70121		103.57322			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				99.28509		99.28509			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				102.31036		102.20407			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.97013		101.97013			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25: On 19/10/2020 Spot Bond				103.68932		103.56175			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25: On 13/02/2022 Spot Bond				101.76439		101.67791			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC25: On 14/03/2022 Spot Bond				100.78410		100.70888			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.65668		100.58696			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond				101.95098		104.20108				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.42587		100.35551				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond				101.96222		101.88766				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	106.58537	3.33700	106.50888				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26: On 27/02/2023 Spot Bond			3.45500	107.23392	3.45500	107.15644				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26: On 10/10/2020 Spot Bond				100.08910		100.02217				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				100.00014		99.93116				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				100.61729		100.54965				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				100.00014		99.93131				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				100.76651		100.67504				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				101.19812		101.12997				0.00	0	3,240,000,000
Total FRC266 SPOT										0.00	0	3,240,000,000
Total For FRC266										0.00	0	3,240,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC267 On 06/08/2023 Spot Bond				105.06917		104.98468			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC269 On 21/10/2019 Spot Bond				101.85082		101.78607			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC270 On 16/11/2019 Spot Bond				101.30270		101.23554			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC271 On 30/01/2023 Spot Bond				101.90196		101.82655			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	104.36635	9.58400	104.28672			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC273 On 07/12/2023 Spot Bond			8.82000	100.90512	8.82000	100.83336			0.00	0	0
Total FRC273 SPOT									0.00	0	0
Total For FRC273									0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	101.94808	9.80000	101.86728			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC275 On 12/12/2020 Spot Bond				100.80609		100.73349			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC276 On 12/12/2020 Spot Bond				100.80787		100.73511			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC277 On 04/03/2021 Spot Bond				100.98070		100.90964			0.00	0	0
Total FRC277 SPOT									0.00	0	0
Total For FRC277									0.00	0	0
FRC278 On 27/03/2020 Spot Bond				100.40793		100.34057			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC279 On 21/11/2022 Spot Bond				101.29414		101.22117			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC28(On 20/12/2023 Spot Bond				100.67934		100.59842			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				101.45784		101.35398			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	103.00833	3.54000	102.93320			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				103.38559		103.29001			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				102.78627		102.69532			0.00	0	0
Total FRC284 SPOT									0.00	0	0
Total For FRC284									0.00	0	0
FRC28(On 20/12/2022 Spot Bond				100.62756		100.55289			0.00	0	0
Total FRC285 SPOT									0.00	0	0
Total For FRC285									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.80000	148.74555	4.80000	148.62210			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.74000	148.99866	4.74000	148.87571			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			4.72000	149.08314	4.72000	148.96037			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD16(On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD16U SPOT									0.00	0	0
Total For FRD16U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD21I On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0
Total For FRD21U										0.00	0	0
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.73000	85.70910	4.74000	85.53789				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.67500	99.31616	4.67500	99.23473				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				100.33646		100.27211				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				100.65859		100.59191				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				101.13701		101.06969				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				102.22995		102.16127				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ23 On 31/07/2023 Spot Bond				102.67831		102.60935			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				103.56015		103.48703			0.00	0	1,100,000,000
Total FRJ25 SPOT									0.00	0	1,100,000,000
Total For FRJ25									0.00	0	1,100,000,000
FRJ27 On 25/01/2027 Spot Bond				103.53163		103.45921			0.00	0	5,000,000,000
Total FRJ27 SPOT									0.00	0	5,000,000,000
Total For FRJ27									0.00	0	5,000,000,000
FRS01L 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
FRS02L 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
FRS10C On 15/01/2024 Spot Bond			3.50800	97.51781	3.54300	96.69654			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10V On 31/01/2038 Spot Bond			3.92000	110.69582	3.92000	110.61174			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10K On 23/01/2024 Spot Bond				101.87471		101.80797			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10V On 23/01/2024 Spot Bond				101.87471		101.80797			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10E On 31/01/2038 Spot Bond			4.06000	108.47005	4.06000	108.38643			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10S On 07/12/2033 Spot Bond			4.07000	209.77275	4.09500	209.01539			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11C On 31/01/2038 Spot Bond			4.85000	96.88658	4.85000	96.80579			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			4.10000	209.05932	4.12500	208.30446			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				102.24263		102.15486			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.24500	125.15674	4.25000	125.02382			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	114.22292	3.70500	114.13811			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.59000	100.52332	4.59000	100.44157			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.22000	206.23490	4.24500	205.48997			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.27000	205.07178	4.29500	204.33094			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.77500	112.45866	3.78000	112.34334			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.30000	204.37775	4.32500	203.63934			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.42000	89.46734	5.42000	89.38868			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.03000	160.30491	5.03000	160.16823			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.95000	95.53120	4.95000	95.45079			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			4.55000	166.48169	4.55000	166.34615			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.61000	165.69476	4.61000	165.55909			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.81000	193.00666	4.83500	192.30833			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				92.55715		92.55715			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.88000	96.47748	4.88000	96.39680			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.13500	93.08511	5.13500	93.00540			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.66000	99.52789	4.66000	99.44640			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.42000	168.20151	4.42000	168.06635			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.58000	198.03635	4.60500	197.32029			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.55000	166.48169	4.55000	166.34615			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.55000	166.48169	4.55000	166.34615			0.00	0	43,000,000
Total FRS143 SPOT									0.00	0	43,000,000
Total For FRS143									0.00	0	43,000,000
FRS145 On 31/03/2028 Spot Bond			4.84000	162.71772	4.84000	162.58146			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS146 On 31/01/2025 Spot Bond			4.54500	123.10225	4.55000	122.96865			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.86000	152.77132	3.86000	152.65599			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.90000	161.95127	4.90000	161.81487			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.94000	161.44262	4.94000	161.30615			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.51500	123.30597	4.52000	123.17243			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.91000	161.82393	4.91000	161.68752			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.95000	161.31575	4.95000	161.17924			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS158 On 20/06/2022 Spot Bond				53.08806		53.08806			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS159 On 06/06/2023 Spot Bond				62.31366		62.31366			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS160 On 06/06/2024 Spot Bond				67.86703		67.86703			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS161 On 06/06/2025 Spot Bond				71.27522		71.27522			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS162 On 20/06/2022 Spot Bond				42.96383		42.96383			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16: On 06/06/2023 Spot Bond				50.96753		50.96753				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16: On 06/06/2024 Spot Bond				57.32438		57.32438				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16: On 06/06/2025 Spot Bond				61.11397		61.11397				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16: On 01/08/2021 Spot Bond				21.68521		21.68521				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16: On 01/08/2022 Spot Bond				33.23247		33.23247				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16: On 01/08/2022 Spot Bond				32.28269		32.28269				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16: On 01/08/2021 Spot Bond				22.29911		22.29911				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17: On 01/08/2022 Spot Bond				175.50579		175.50579				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				99.95478		102.06598				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				99.95181		102.19689				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				107.55479		107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17: On 13/05/2021 Spot Bond				94.08889		94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS175 On 26/01/2024 Spot Bond				50.66294		50.66294				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond				50.66287		50.66287				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond				70.62975		70.62975				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS178 On 02/08/2019 Spot Bond				98.38081		98.38081				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS179 On 15/08/2019 Spot Bond				99.04248		99.04248				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS180 On 18/09/2023 Spot Bond				100.67923		100.60440				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS181 On 19/09/2019 Spot Bond				85.84590		85.84590				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS182 On 27/09/2025 Spot Bond				100.47386		100.39540				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond				91.35787		91.35787				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS184 On 16/11/2023 Spot Bond				91.14795		91.14795				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS185 On 20/11/2019 Spot Bond				94.02034		94.02034				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.50000	290.17439	3.50000	289.96280				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			3.39000	291.54694	3.39000	291.33691			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			4.11000	282.70108	4.11000	282.48099			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			3.65000	153.68859	3.65000	153.57515			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				101.84338		101.77166			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			3.35000	155.01054	3.35000	154.89984			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				101.69332		101.61946			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			3.90000	104.38605	3.90000	104.30691			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			3.59000	110.14872	3.61500	109.59194			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			3.70500	128.95388	3.71000	128.82235			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.73500	128.73953	3.74000	128.60790			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			4.30000	280.42030	4.30000	280.19770			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			6.97500	103.08863	6.98500	103.02190			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			7.92500	103.79988	7.94000	103.70950			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.80000	99.32890	8.82000	99.19147			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			9.32000	107.39710	9.34000	107.22357		93,200,000,000,000.00	10,000,000,000	36,500,000	
Total FRX24 SPOT								13,200,000,000,000.00	10,000,000,000	36,500,000	
Total For FRX24								13,200,000,000,000.00	10,000,000,000	36,500,000	
FRX25 On 26/07/2025 Spot Bond			9.79000	104.36017	9.81000	104.18408			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.72000	101.53812	9.74000	101.35268			0.00	0	530,000,000
Total FRX26 SPOT									0.00	0	530,000,000
Total For FRX26									0.00	0	530,000,000
FRX27 On 07/03/2027 Spot Bond			9.76000	105.98441	9.78000	105.78835			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			9.92000	105.93750	9.94000	105.73144			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			10.27500	100.99406	10.29000	100.81622			0.00	0	10,000,000
Total FRX30 SPOT									0.00	0	10,000,000
Total For FRX30									0.00	0	10,000,000
FRX31 On 21/02/2031 Spot Bond			10.40500	97.59964	10.42000	97.42152			0.00	0	210,000,000
Total FRX31 SPOT									0.00	0	210,000,000
Total For FRX31									0.00	0	210,000,000
FRX32 On 31/03/2032 Spot Bond			10.44000	103.59740	10.45500	103.40390			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			11.31500	74.32709	11.34000	74.10229			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				101.25389		101.18587			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2B1 On 20/02/2019 Spot Bond				101.28865		101.21735			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				101.32599		101.25263			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				101.49017		101.40774			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				101.30488		101.23723			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				101.79565		101.72890			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				101.16014		101.09594				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				101.21390		101.14673				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				101.24229		101.17355				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6B1 On 20/08/2023 Spot Bond				101.26320		101.19330			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1I 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
FS6D1I 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
FS6E1I 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				102.86923		102.79102			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				101.22387		101.14083			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				101.16582		101.09525			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.17911		101.10772			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				101.26548		101.18874			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				101.37168		101.28836			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				101.43801		101.35058			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				102.73697		102.66433			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT08 On 24/06/2019 Spot Bond				100.70336		100.63628			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT10 On 13/05/2019 Spot Bond				101.66059		101.59460			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				102.81202		102.74307			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				101.18676		101.11751			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				99.97789		99.91136			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				101.44438		101.37343			0.00	0	15,000,000
Total GRT14 SPOT									0.00	0	15,000,000
Total For GRT14									0.00	0	15,000,000
GRT15 On 15/04/2020 Spot Bond				100.03656		99.97023			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				101.54374		101.52832			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.56000	104.66521	9.58000	104.50851			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				101.21830		101.15111			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				101.55368		101.48258			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				101.51155		101.43886			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT21 On 03/04/2024 Spot Bond			10.34000	100.52196	10.36000	100.36035			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				99.95582		99.88948			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				100.17635		100.10811			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRT24 On 09/03/2023 Spot Bond				100.82705		100.75681			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				100.94854		100.87592			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0
GRT26 On 09/03/2028 Spot Bond				100.88462		100.80939			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									0.00	0	0
GRT27 On 28/09/2023 Spot Bond				100.39742		100.32787			0.00	0	0
Total GRT27 SPOT									0.00	0	0
Total For GRT27									0.00	0	0
GRT28 On 10/12/2021 Spot Bond				100.79853		100.73074			0.00	0	0
Total GRT28 SPOT									0.00	0	0
Total For GRT28									0.00	0	0
GRT29 On 10/12/2023 Spot Bond				100.81738		100.74796			0.00	0	0
Total GRT29 SPOT									0.00	0	0
Total For GRT29									0.00	0	0
GRT30 On 10/12/2025 Spot Bond				100.84102		100.76955			0.00	0	0
Total GRT30 SPOT									0.00	0	0
Total For GRT30									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HC2T3 On 05/10/2019 Spot Bond				100.15979		100.09191			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				101.05791		100.98957			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.83984		101.76970			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				100.17660		100.11061			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				100.06843		99.99986			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				100.06939		99.99994			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				100.51353		100.44183			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				100.35088		100.27651			0.00	0	35,000,000
Total HILB09 SPOT									0.00	0	35,000,000
Total For HILB09									0.00	0	35,000,000
HILB10 On 17/03/2022 Spot Bond				100.64231		100.57164			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200			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				101.47526		101.39365			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				99.97401		99.89527			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				99.97521		99.90092			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				100.35067		100.27585			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			7.19500	108.09389	7.21000	108.00937			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	39.84479	100.00000	39.58225			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			3.85000	285.85807	3.85000	285.64153			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.03000	286.77807	4.03000	286.55667			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			3.86000	98.44099	3.87000	98.25215			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.69500	93.35105	10.72000	93.09996		12,834,000,000,000.00	1,200,000,000	1,990,000,000	
Total HWAY34 SPOT								12,834,000,000,000.00	1,200,000,000	1,990,000,000	
Total For HWAY34								12,834,000,000,000.00	1,200,000,000	1,990,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.36514	100.00000	13.27707			0.00	0	0
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			10.71500	92.94611	10.74000	92.69211				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.36497	100.00000	13.27691				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				100.19092		100.12812				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				100.83378		100.76571				0.00	2,000,000,000	2,000,000,000
Total HWF09 SPOT										0.00	2,000,000,000	2,000,000,000
Total For HWF09										0.00	2,000,000,000	2,000,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				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			3.09500	133.40163	3.10000	133.27190				89,176,482,600,000.00	28,813,080,000	104,709,721,900
Total I2025 SPOT										19,176,482,600,000.00	28,813,080,000	104,709,721,900
Total For I2025										19,176,482,600,000.00	28,813,080,000	104,709,721,900
I2029 On 31/03/2029 Spot Bond			3.19000	100.22824	3.20000	100.06679				294,382,770,000,000.00	92,283,000,000	90,512,357,400
Total I2029 SPOT										14,382,770,000,000.00	92,283,000,000	90,512,357,400
Total For I2029										14,382,770,000,000.00	92,283,000,000	90,512,357,400
I2033 On 28/02/2033 Spot Bond			3.23000	102.36711	3.24000	102.17181				138,244,000,000,000.00	42,800,000,000	88,346,578,500
Total I2033 SPOT										18,244,000,000,000.00	42,800,000,000	88,346,578,500
Total For I2033										18,244,000,000,000.00	42,800,000,000	88,346,578,500
I2038 On 31/01/2038 Spot Bond			3.30000	121.24294	3.30000	121.15685				497,386,560,000,000.00	150,723,200,000	188,776,036,300
Total I2038 SPOT										17,386,560,000,000.00	150,723,200,000	188,776,036,300
Total For I2038										17,386,560,000,000.00	150,723,200,000	188,776,036,300
I2046 On 31/03/2046 Spot Bond			3.34100	113.62582	3.34100	113.54442				376,549,409,600,000.00	112,705,600,000	128,992,301,500
Total I2046 SPOT										16,549,409,600,000.00	112,705,600,000	128,992,301,500
Total For I2046										16,549,409,600,000.00	112,705,600,000	128,992,301,500
I2050 On 31/12/2050 Spot Bond			3.32000	117.98442	3.35500	117.04546				213,919,884,000,000.00	64,433,700,000	116,866,879,714
Total I2050 SPOT										13,919,884,000,000.00	64,433,700,000	116,866,879,714
Total For I2050										13,919,884,000,000.00	64,433,700,000	116,866,879,714

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
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				101.15925		101.08910			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			9.03500	101.37201	9.05500	101.24076			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				101.61836		101.54740			0.00	317,400,000	258,700,000
Total IBL102 SPOT									0.00	317,400,000	258,700,000
Total For IBL102									0.00	317,400,000	258,700,000
IBL104 On 17/07/2020 Spot Bond			8.70500	99.92982	8.70500	99.85969			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	101.54852	8.28000	101.48070			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				101.19792		101.12906			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.96000	284.51733	3.96000	284.29926			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	100.85718	8.12000	100.78964			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL112 On 21/05/2020 Spot Bond				101.21360		101.14517			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				101.21359		101.14515			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				101.26477		101.19345			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				101.24725		101.17692			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				100.57496		100.50663			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				100.00003		99.93708			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				101.84127		101.77479			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0
IBL119 On 16/08/2021 Spot Bond				101.35894		101.28889			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				100.00010		99.93594			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			3.45000	154.56837	3.45000	154.45674			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.05500	99.21985	8.06500	99.14653		80,550,000,000,000.00	10,000,000,000		0
Total IBL46 SPOT								80,550,000,000,000.00	10,000,000,000		0
Total For IBL46								80,550,000,000,000.00	10,000,000,000		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			7.67500	106.11992	7.68500	106.04012			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				101.83795		101.76401			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			7.33000	103.89560	7.34000	103.83243			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.72000	106.27118	9.74000	106.10899			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				100.32905		100.26151			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				101.97258		101.90837			0.00	1,000,000,000	1,000,000,000
Total IBL64 SPOT									0.00	1,000,000,000	1,000,000,000
Total For IBL64									0.00	1,000,000,000	1,000,000,000
IBL65 On 29/07/2021 Spot Bond				101.76959		101.70060			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			4.15000	151.51545	4.15000	151.39756			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				102.06827		101.99971			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				101.70471		101.63455			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.77000	102.19802	9.79000	102.05372			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.16000	104.73292	7.17000	104.67102			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.82365		101.75790			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				100.50703		100.43548			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				101.51681		101.45087			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				102.25951		102.18857			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			7.46000	102.24203	7.47000	102.17743			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.47500	105.40041	8.49000	105.29569			0.00	0	700,000,000
Total IBL88 SPOT									0.00	0	700,000,000
Total For IBL88									0.00	0	700,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	25.03134	100.00000	24.86369			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				101.26986		101.19132			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL92 On 12/01/2020 Spot Bond				100.00008		99.93230				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				101.02671		100.95394				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				101.96971		101.89956				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.94936		100.88257				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				100.26194		100.19087				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				102.18798		102.11595				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.50000	102.44195	8.51000	102.36430				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	12.62074	100.00000	12.53759				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond				101.74885		101.68342				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.32500	101.92770	8.34000	101.83485				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				101.53159		101.46391				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG06 On 24/11/2024 Spot Bond			9.69000	100.70776	9.71000	100.54123			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				101.45292		101.38177			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.68500	99.30209	11.70000	99.11558			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				101.45484		101.38709			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				100.98376		100.91064			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.14000	104.69049	10.16000	104.49579			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				102.24850		102.18015			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				101.91490		101.84314			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCG14 On 12/11/2021 Spot Bond				101.43378		101.36472			0.00	0	0
Total IDCG14 SPOT									0.00	0	0
Total For IDCG14									0.00	0	0
IDCG15 On 12/11/2023 Spot Bond				101.69616		101.62403			0.00	0	0
Total IDCG15 SPOT									0.00	0	0
Total For IDCG15									0.00	0	0
IDCG16 On 12/11/2025 Spot Bond				101.53651		101.46249			0.00	0	0
Total IDCG16 SPOT									0.00	0	0
Total For IDCG16									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.97307	4.00000	100.94012			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP07 On 15/12/2022 Spot Bond				100.66020		100.58775			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.25004	100.00000	6.20840			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			9.04000	99.38403	9.06000	99.22241			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			7.12500	105.54701	7.14000	105.45469			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN386U SPOT									0.00	0	0
Total For IN386U									0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN395U SPOT									0.00	0	0
Total For IN395U									0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN396U SPOT									0.00	0	0
Total For IN396U									0.00	0	0
ING196 On 30/06/2027 Spot Bond				69.71813		69.71813			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200			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				104.43077		105.80077			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				100.56621		100.48614			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				101.05211		100.97624			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				101.72541		101.65816			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				101.73460		101.66486			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				101.85832		101.78356			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING383 On 30/06/2020 Spot Bond				103.81795		99.34703			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				81.36384		81.27438			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0
ING394 On 31/01/2020 Spot Bond				101.02430		100.95826			0.00	0	0
Total ING394 SPOT									0.00	0	0
Total For ING394									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				102.06056		101.96717			0.00	400,000,000	200,000,000
Total INLV01 SPOT									0.00	400,000,000	200,000,000
Total For INLV01									0.00	400,000,000	200,000,000
INLV02 On 20/10/2020 Spot Bond				100.51979		100.43766			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				102.04779		101.95380			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.77500	109.01648	10.79000	108.89522			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				101.19482		101.09476			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	103.07300	10.00000	102.99200			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				100.45014		100.38010			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				101.00280		100.93010			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.92789		100.85569			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF16 On 17/12/2021 Spot Bond				100.67574		100.60131			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				100.50967		100.43772			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				100.51533		100.44256			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				100.52099		100.44742			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				100.64524		100.57424			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				100.66855		100.59495			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				100.76731		100.69372			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				101.67359		101.60035			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				99.97725		99.90921			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond				101.57404		101.50166			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond				101.59179		101.51858			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPFC20 On 25/01/2019 Spot Bond				101.63945		101.57797			0.00	0	0
Total IPFC20 SPOT									0.00	0	0
Total For IPFC20									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.24717	2.75000	101.22464			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			6.51000	142.86550	6.51000	142.72680			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				101.22808		101.15298			0.00	0	1,110,000,000
Total IV025 SPOT									0.00	0	1,110,000,000
Total For IV025									0.00	0	1,110,000,000
IV026 On 27/09/2019 Spot Bond				100.06855		99.98511			0.00	0	39,800,000
Total IV026 SPOT									0.00	0	39,800,000
Total For IV026									0.00	0	39,800,000
IV030 On 31/01/2025 Spot Bond			5.09500	119.43463	5.10000	119.29992			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			5.09500	119.43463	5.10000	119.29992			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				100.94704		100.86408			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				102.39741		102.30552			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV034 On 11/02/2021 Spot Bond			10.67500	108.53049	10.69000	108.41053			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				107.25665		107.17422			0.00	0	10,000,000
Total IV035 SPOT									0.00	0	10,000,000
Total For IV035									0.00	0	10,000,000
IV036 On 22/07/2021 Spot Bond				99.76241		102.50543			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				100.65731		100.56384			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.60000	145.41990	5.60000	145.28999			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				103.36351		103.27739			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			11.02500	105.65846	11.04000	105.52965			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				101.72326		101.62971			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			10.91500	105.62561	10.93000	105.49571			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				102.29787		102.20514			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.95000	148.11504	4.95000	147.99037			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				101.86429		101.77565			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.21000	158.05720	5.21000	157.92010				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
IVA871 On 10/01/2019 Spot Bond			7.45000	7.45000	7.45000	7.45000				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			7.45000	99.69477	7.45000	99.67449				0.00	0	0
Total IVA873 SPOT										0.00	0	0
Total For IVA873										0.00	0	0
IVA874 On 28/01/2019 Spot Bond			7.45000	99.61369	7.45000	99.59344				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			7.55000	99.44461	7.55000	99.42416				0.00	0	0
Total IVA876 SPOT										0.00	0	0
Total For IVA876										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA877 On 14/02/2019 Spot Bond			7.55000	99.26085	7.55000	99.24047				0.00	0	0
Total IVA877 SPOT										0.00	0	0
Total For IVA877										0.00	0	0
IVA878 On 21/02/2019 Spot Bond			7.55000	99.11839	7.55000	99.09807				0.00	0	0
Total IVA878 SPOT										0.00	0	0
Total For IVA878										0.00	0	0
IVA880 On 07/03/2019 Spot Bond			7.65000	98.81945	7.65000	98.79898				0.00	0	0
Total IVA880 SPOT										0.00	0	0
Total For IVA880										0.00	0	0
IVA881 On 14/03/2019 Spot Bond			7.65000	98.67638	7.65000	98.65598				0.00	0	0
Total IVA881 SPOT										0.00	0	0
Total For IVA881										0.00	0	0
IVA882 On 20/03/2019 Spot Bond			7.65000	98.55409	7.65000	98.53374				0.00	0	0
Total IVA882 SPOT										0.00	0	0
Total For IVA882										0.00	0	0
IVA885 On 11/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		760,000,000,000,000.00		27,600,000,000	27,600,000,000	
Total IVA885 SPOT								760,000,000,000,000.00		27,600,000,000	27,600,000,000	
Total For IVA885								760,000,000,000,000.00		27,600,000,000	27,600,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				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				100.26998		100.19673				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				100.33754		100.26556				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				100.34508		100.27148				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				99.26064		99.16836				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			7.93000	100.61154	7.94000	100.54280				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC037 On 16/07/2019 Spot Bond			100.00000	69.45655	100.00000	68.99890			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.54500	106.21145	8.56000	106.10508			0.00	0	500,000,000
Total IVC040 SPOT									0.00	0	500,000,000
Total For IVC040									0.00	0	500,000,000
IVC049 On 21/11/2019 Spot Bond				101.31624		101.24203			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				100.62415		100.55002			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				101.74531		101.66625			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				99.84452		99.77743			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				99.83049		102.05174			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				100.00006		99.92886			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				101.26555		101.18881			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.39500	104.62455	9.41000	104.50725			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				100.36613		100.28852			0.00	0	50,000,000
Total IVC097 SPOT									0.00	0	50,000,000
Total For IVC097									0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC102 On 31/01/2020 Spot Bond				102.03230		101.95044			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				100.37178		100.29296			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				100.89251		100.81679			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				100.80939		100.73417			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				100.36801		100.29000			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond				102.02199		101.94299			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				102.50060		102.42465			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			9.04500	102.99020	9.06000	102.88322			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				101.30493		101.23406			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				100.80486		100.72760			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				101.52718		101.44845			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				101.29417		101.22121			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC122 On 20/01/2020 Spot Bond				99.84077		99.77207				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				101.88146		101.80687				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC128 On 23/03/2019 Spot Bond				100.48519		100.41643				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				100.40965		100.34214				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond				99.79033		101.92125				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				101.84840		101.77679				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				101.05993		100.98966				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	100.84606	8.02000	100.78072				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				101.83292		101.76162				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				101.80730		101.73460				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				101.67830		101.60253				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				101.20505		101.12704				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC138 On 17/09/2019 Spot Bond				100.62114		100.55283			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				99.91037		99.84290			0.00	0	0
Total IVC140 SPOT									0.00	0	0
Total For IVC140									0.00	0	0
IVC144 On 03/12/2021 Spot Bond				101.03254		100.95941			0.00	0	0
Total IVC144 SPOT									0.00	0	0
Total For IVC144									0.00	0	0
IVC145 On 06/12/2020 Spot Bond				100.92451		100.85408			0.00	0	0
Total IVC145 SPOT									0.00	0	0
Total For IVC145									0.00	0	0
IVC146 On 03/12/2020 Spot Bond				100.99503		100.92461			0.00	0	0
Total IVC146 SPOT									0.00	0	0
Total For IVC146									0.00	0	0
IVC147 On 21/12/2021 Spot Bond				100.94738		100.87593			0.00	0	0
Total IVC147 SPOT									0.00	0	0
Total For IVC147									0.00	0	0
IVC148 On 13/12/2021 Spot Bond				100.83082		100.75357			0.00	0	0
Total IVC148 SPOT									0.00	0	0
Total For IVC148									0.00	0	0
IVC149 On 13/12/2021 Spot Bond				100.82651		100.74966			0.00	0	0
Total IVC149 SPOT									0.00	0	0
Total For IVC149									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
Total IVF58U SPOT									0.00	0	0
Total For IVF58U									0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF60U SPOT									0.00	0	0
Total For IVF60U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond				102.11410		102.02891			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
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond				100.71635		100.63096			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP002 On 13/06/2019 Spot Bond				100.81288		100.73733			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.99011		100.91461			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.36425		100.28704			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.59500	106.18495	8.61000	106.07388			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.56241		101.49065			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond				101.23238		101.15770			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond				101.13200		101.06054			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond				101.06189		100.98680			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond				100.07813		102.27453			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				103.29487		103.20964			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00016		99.92812			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			10.13000	122.07110	10.15000	121.84170			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				101.19944		101.13283			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				101.89848		101.82510			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			8.42500	102.21282	8.43500	102.13456			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	101.22737	9.62000	101.14858			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	103.72644	9.71000	103.64629			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				103.87111		103.80208			0.00	1,500,000,000	1,500,000,000
Total LBK15 SPOT									0.00	1,500,000,000	1,500,000,000
Total For LBK15									0.00	1,500,000,000	1,500,000,000
LBK16 On 30/11/2019 Spot Bond				101.13649		101.06137			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				101.31125		101.24197			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				104.29649		104.22209			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.77000	102.23577	9.79000	102.09819			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK22 On 04/09/2020 Spot Bond				101.13764		101.06688				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				101.03786		100.96065				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			9.97000	104.05543	9.99000	103.88537				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				100.52613		100.46301				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				100.67945		100.60892				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				100.53902		100.46256				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			11.03500	99.02335	11.05000	98.85075				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.72000	100.97770	9.74000	100.82846				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				100.58849		100.51854				0.00	3,603,200,000	1,801,600,000
Total LBK30 SPOT										0.00	3,603,200,000	1,801,600,000
Total For LBK30										0.00	3,603,200,000	1,801,600,000
LBK31 On 20/09/2023 Spot Bond				100.62889		100.55406				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond				101.64407		101.56820				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond				100.98089		100.90407				0.00	1,000,000,000	1,000,000,000
Total LBK33 SPOT										0.00	1,000,000,000	1,000,000,000
Total For LBK33										0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			7.40500	106.38481	7.41500	106.30673			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				101.88892		101.81196			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.82000	103.98879	9.84000	103.84498			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				101.13107		101.05508			0.00	0	50,000,000
Total LGL07 SPOT									0.00	0	50,000,000
Total For LGL07									0.00	0	50,000,000
LGL08 On 28/02/2023 Spot Bond				103.43345		103.36036			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond				104.20206		104.12593			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				100.14765		100.01540			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC06L 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
LHC07L On 26/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC07U SPOT									0.00	0	0
Total For LHC07U									0.00	0	0
LHC08L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC08U SPOT									0.00	0	0
Total For LHC08U									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.25500	103.93367	12.26500	103.82339			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				102.20211		102.09407			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL27 On 13/02/2021 Spot Bond				101.94922		101.85363			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				102.18472		102.07749			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				103.03388		102.94918			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				101.30528		101.23148			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				101.89414		101.82077			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				101.47530		101.39199			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ11 On 31/01/2019 Spot Bond				101.65651		101.59497			0.00	0	0
Total MAQ117 SPOT									0.00	0	0
Total For MAQ117									0.00	0	0
MAQ12 On 11/02/2019 Spot Bond				99.44180		99.38199			0.00	0	0
Total MAQ128 SPOT									0.00	0	0
Total For MAQ128									0.00	0	0
MAQ12 On 04/11/2019 Spot Bond				101.42630		101.36039			0.00	0	0
Total MAQ129 SPOT									0.00	0	0
Total For MAQ129									0.00	0	0
MAQ13 On 11/03/2019 Spot Bond				99.14493		99.09913			0.00	0	0
Total MAQ130 SPOT									0.00	0	0
Total For MAQ130									0.00	0	0
MAQ13 On 09/12/2019 Spot Bond				100.74584		100.67970			0.00	0	0
Total MAQ131 SPOT									0.00	0	0
Total For MAQ131									0.00	0	0
MBF04 On 07/06/2019 Spot Bond				101.16577		101.10126			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04: On 14/03/2019 Spot Bond				100.89092		100.82722			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05 On 17/05/2019 Spot Bond				101.56646		101.50215			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				100.67516		100.60785			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				100.80332		100.73674			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				101.41512		101.34827			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05: On 21/05/2021 Spot Bond				101.19598		101.12853			0.00	1,600,000,000	800,000,000
Total MBF059 SPOT									0.00	1,600,000,000	800,000,000
Total For MBF059									0.00	1,600,000,000	800,000,000
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				101.23840		101.17120			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				100.78557		100.71484			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				100.06371		99.99989			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP03 On 26/05/2020 Spot Bond				101.13244		101.06390			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				101.67013		101.60021			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				101.19798		101.12983			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				101.21914		101.14976			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				100.00007		99.93648			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				101.78814		101.72121			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				101.73404		101.66666			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				100.40882		100.34129			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				100.41366		100.34533			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			7.56000	102.56313	7.57000	102.49801			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	102.45163	8.00000	102.38564			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			7.47000	102.54276	7.48000	102.47840			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.18262	8.91000	102.10947			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.16911		100.09656			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.80000	103.35165	8.81500	103.23855			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/03/2020 Spot Bond				100.58186		100.51272			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.05500	102.14624	8.06500	102.07168			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond				104.39849		104.30356			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				107.56215		104.24389			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				108.17853		104.59457			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond				115.36799		100.00000			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.93836		100.83476			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.63698		100.56582			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.62500	106.08155	8.64000	105.97754			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2020 Spot Bond				101.16009		101.08290			0.00	0	10,000,000
Total MMIG03 SPOT									0.00	0	10,000,000
Total For MMIG03									0.00	0	10,000,000
MMIG0 On 12/08/2025 Spot Bond			11.59000	103.42846	11.61000	103.24389			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			10.02000	107.03156	10.04000	106.88631			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				100.59133		100.51914			0.00	500,000,000	500,000,000
Total MMIG06 SPOT									0.00	500,000,000	500,000,000
Total For MMIG06									0.00	500,000,000	500,000,000
MQB00 On 28/08/2023 Spot Bond				104.42705		104.33151			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				100.80717		100.74228			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				101.04039		100.97167			0.00	0	550,000,000
Total MTN07 SPOT									0.00	0	550,000,000
Total For MTN07									0.00	0	550,000,000
MTN08 On 11/10/2020 Spot Bond				100.72619		100.66076			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 11/10/2022 Spot Bond				100.54073		100.47165			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond				101.39216		101.32144			0.00	0	305,000,000
Total MTN10 SPOT									0.00	0	305,000,000
Total For MTN10									0.00	0	305,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN11 On 04/06/2021 Spot Bond				101.17195		101.10155			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				100.64936		100.57585			0.00	0	1,500,000,000
Total MTN12 SPOT									0.00	0	1,500,000,000
Total For MTN12									0.00	0	1,500,000,000
MTN13 On 04/06/2025 Spot Bond				101.03821		100.96289			0.00	0	10,000,000
Total MTN13 SPOT									0.00	0	10,000,000
Total For MTN13									0.00	0	10,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0
Total For MWA3U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.50273		101.42923			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				101.30564		101.23060			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
MWAR(On 22/11/2021 Spot Bond				101.28934		101.21512			0.00	0	0
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6A19 On 20/12/2018 Spot Bond				100.55626					0.00	0	0
Total N6A19 SPOT									0.00	0	0
Total For N6A19									0.00	0	0
N6B26 On 20/03/2020 Spot Bond				100.80287		100.73398			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6C26 On 21/09/2020 Spot Bond				100.89368		100.82391			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				100.60460		100.53270			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				100.63883		100.56279			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				100.75287		100.66302			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				100.89991		100.79223			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.27000	98.05227	9.29000	97.91633			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			8.01500	102.54562	8.02000	102.47234			0.00	0	440,000,000
Total NAM02 SPOT									0.00	0	440,000,000
Total For NAM02									0.00	0	440,000,000
NAM03 On 01/08/2023 Spot Bond			9.62000	106.11822	9.64000	105.96385		1,714,284,000,000.00		178,200,000	59,400,000
Total NAM03 SPOT								1,714,284,000,000.00		178,200,000	59,400,000
Total For NAM03								1,714,284,000,000.00		178,200,000	59,400,000
NAM04 On 01/08/2026 Spot Bond			10.59000	104.32009	10.61000	104.13042			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.33000	102.14326	8.34000	102.05702		166,600,000,000,000.00		20,000,000,000	0
Total NBK11A SPOT								166,600,000,000,000.00		20,000,000,000	0
Total For NBK11A								166,600,000,000,000.00		20,000,000,000	0
NBK12A On 19/03/2021 Spot Bond			7.77000	106.17935	7.78500	106.08203			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12A/R208 On 19/03/2021 Spot Bond			9.38000	103.00704	9.38000	102.92881			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13/ On 19/03/2024 Spot Bond			9.42000	104.36656	9.44000	104.20576			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			8.09500	103.10499	8.11000	103.00425			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			8.72500	103.88614	8.74000	103.77398			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.72500	102.67591	9.74500	102.50693			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			9.90000	102.52116	9.92000	102.33736			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			7.10000	103.89540	7.11000	103.82241			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			8.87500	103.33817	8.89000	103.22056			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			9.95000	103.33730	9.97000	103.15034			0.00	0	10,000,000
Total NBK20A SPOT									0.00	0	10,000,000
Total For NBK20A									0.00	0	10,000,000
NBK20I On 25/06/2021 Spot Bond				100.64130		100.57241			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			10.35000	106.66799	10.37000	106.46768			0.00	0	83,000,000
Total NBK21A SPOT									0.00	0	83,000,000
Total For NBK21A									0.00	0	83,000,000
NBK22/ On 19/11/2022 Spot Bond			9.76000	102.50670	9.78000	102.36239			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			9.86000	105.66308	9.88000	105.47834			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23I On 12/02/2020 Spot Bond				101.66390		101.59509			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.94000	107.42937	9.96000	107.22265			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				101.47697		101.40587			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.32000	108.80094	9.34000	108.65141			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				103.17229		103.09875			0.00	0	20,000,000
Total NBK25B SPOT									0.00	0	20,000,000
Total For NBK25B									0.00	0	20,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	15.04163	100.00000	14.94088			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				105.26926		105.19697			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.15000	107.04991	10.17000	106.85708			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.67000	105.70561	9.69000	105.55134			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				102.07656		102.00839			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.09000	106.88422	10.11000	106.69310			0.00	0	57,200,000
Total NBK29A SPOT									0.00	0	57,200,000
Total For NBK29A									0.00	0	57,200,000
NBK29I On 18/02/2019 Spot Bond				101.36532		101.30065			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK30/ On 20/02/2024 Spot Bond			9.43500	104.47298	9.45500	104.31455				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				102.49413		102.42482				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31/ On 09/11/2023 Spot Bond			8.99000	103.30515	9.01000	103.15217				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				101.36073		101.28522				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				101.16559		101.09499				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				101.70923		101.64535				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				103.14138		103.07330				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				103.47634		103.40424				0.00	100,000,000	50,000,000
Total NBK35B SPOT										0.00	100,000,000	50,000,000
Total For NBK35B										0.00	100,000,000	50,000,000
NBK36I On 10/05/2026 Spot Bond				104.44053		104.36520				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				101.79231		101.72329				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				103.23509		103.16574				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			7.14000	106.62505	7.15000	106.55658				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			100.00000	67.48107	100.00000	67.02908			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			11.36500	53.64112	11.38500	53.53794			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				101.89926		101.82283			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				101.68846		101.62243			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				102.27991		102.21080			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				101.70995		101.63701			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				101.63356		101.56626			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				101.90115		101.83156			0.00	0	0
Total NBK45B SPOT									0.00	0	0
Total For NBK45B									0.00	0	0
NBK46I On 15/08/2025 Spot Bond				101.42172		101.34969			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				102.06566		101.99176			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK48I On 09/11/2021 Spot Bond				101.46623		101.39882			0.00	0	0
Total NBK48B SPOT									0.00	0	0
Total For NBK48B									0.00	0	0
NBK49I On 09/11/2023 Spot Bond				101.51115		101.44168			0.00	0	0
Total NBK49B SPOT									0.00	0	0
Total For NBK49B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK50I On 09/11/2025 Spot Bond				101.53798		101.46726			0.00	0	0
Total NBK50B SPOT									0.00	0	0
Total For NBK50B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.32052		103.61483			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				100.63229		100.55706			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.53500	103.87373	10.55500	103.70672			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				100.62893		100.55410			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.57000	103.01735	10.59000	102.85127			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				100.63229		100.55706			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				100.63756		100.56167			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				100.64428		100.56758			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				100.58374		100.50854			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED15 On 08/04/2019 Spot Bond			7.86000	103.37507	7.87000	103.30710				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				100.40674		100.27777				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				100.00011		99.92350				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				99.94888		99.87204				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				102.04118		101.96261				0.00	0	0
Total NED19 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 NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.45500	104.22627	8.46500	104.14082			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				107.11364		107.01225			0.00	0	30,000,000
Total NEDT1A SPOT									0.00	0	30,000,000
Total For NEDT1A									0.00	0	30,000,000
NEDT1 On 26/11/2021 Spot Bond				105.15203		105.04956			0.00	0	10,000,000
Total NEDT1B SPOT									0.00	0	10,000,000
Total For NEDT1B									0.00	0	10,000,000
NGL01 On 22/09/2021 Spot Bond				105.60265		105.52385			0.00	0	82,200,000
Total NGL01 SPOT									0.00	0	82,200,000
Total For NGL01									0.00	0	82,200,000
NGL02 On 15/03/2022 Spot Bond				105.67776		105.59803			0.00	60,000,000	30,000,000
Total NGL02 SPOT									0.00	60,000,000	30,000,000
Total For NGL02									0.00	60,000,000	30,000,000
NGL03 On 26/05/2022 Spot Bond				101.47095		101.38142			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				100.87093		100.78740			0.00	0	10,000,000
Total NGL04 SPOT									0.00	0	10,000,000
Total For NGL04									0.00	0	10,000,000
NGL05 On 26/07/2023 Spot Bond				103.30717		103.22962			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond				101.21218		101.13336			0.00	0	0
Total NGL06 SPOT									0.00	0	0
Total For NGL06									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond				100.42067		100.31611			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1f On 20/10/2023 Spot Bond				102.78282		102.68748			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200			0.00	0	0
Total NHM001/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 NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	102.29960	13.50000	102.18890			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				101.04193		100.95177			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				108.10685		108.01644			0.00	0	0
Total NHM004 SPOT									0.00	0	0
Total For NHM004									0.00	0	0
NHM00 On 18/05/2019 Spot Bond				107.26301		107.17260			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			4.52000	199.37474	4.54500	198.65396			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			3.85000	127.92157	3.85500	127.78963			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			4.45000	89.47872	4.46000	89.32666			0.00	0	20,000,000
Total NI29 SPOT									0.00	0	20,000,000
Total For NI29									0.00	0	20,000,000
NI38 On 31/01/2038 Spot Bond			4.55000	101.09763	4.55000	101.01575			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			3.95500	127.17989	3.96000	127.04770			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			4.34500	124.46760	4.35000	124.33446			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			4.39000	168.60128	4.39000	168.46621			0.00	0	0
Total NILB14 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 NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.77000	163.61718	4.77000	163.48110				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			4.77000	97.98805	4.77000	97.90695				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			7.10500	107.61233	7.11500	107.53647				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond				95.41504		95.41504				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond				101.30521		101.23081				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			7.73500	104.94096	7.74500	104.86233				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				101.22329		101.15146				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				101.75522		101.68637				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				101.28274		101.20902				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				101.28425		101.21045				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			7.93500	104.96414	7.94500	104.88385				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.27997		101.20642			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				101.34178		101.26468			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			8.13500	104.98734	8.14500	104.90537			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				101.34183		101.26473			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.48559		101.40024			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				101.40553		101.32313			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.67500	113.85447	8.69000	113.72329			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.09000	179.89812	4.09000	179.75833		163,600,000,000.00	40,000,000	20,000,000	
Total NRA023 SPOT								163,600,000,000.00	40,000,000	20,000,000	
Total For NRA023								163,600,000,000.00	40,000,000	20,000,000	
NRA02 On 30/11/2028 Spot Bond			11.21000	107.60159	11.23000	107.38223		0.00	0	6,340,000,000	
Total NRA028 SPOT								0.00	0	6,340,000,000	
Total For NRA028								0.00	0	6,340,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.57093	100.00000	13.48053		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN96U SPOT								0.00	0	0	
Total For NSN96U								0.00	0	0	
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN97U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NSN97U										0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				101.21422		101.14763				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				102.62256		102.55335				0.00	0	330,000,000
Total NTC19 SPOT										0.00	0	330,000,000
Total For NTC19										0.00	0	330,000,000
NTC20 On 27/07/2020 Spot Bond				102.46414		102.39648				0.00	0	600,000,000
Total NTC20 SPOT										0.00	0	600,000,000
Total For NTC20										0.00	0	600,000,000
NTC21 On 24/03/2022 Spot Bond				101.06954		100.99704				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond				101.93658		101.80998				0.00	180,000,000	180,000,000
Total NTC22 SPOT										0.00	180,000,000	180,000,000
Total For NTC22										0.00	180,000,000	180,000,000
NTC23 On 15/02/2023 Spot Bond				101.43801		101.36516				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond				100.33791		100.26637				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond				100.89171		100.82201				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond				100.91433		100.84283				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
OMI01 On 22/11/2022 Spot Bond				101.31865		101.24287				0.00	0	0
Total OMI01 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 OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond				102.02790		101.95831				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.33000	102.80073	7.34000	102.73096				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				101.57697		101.50520				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.87500	104.09889	8.89000	104.00732				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			10.07000	103.97202	10.09000	103.83377				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.94000	103.57338	10.96000	103.39373				0.00	0	1,010,000,000
Total OML07 SPOT										0.00	0	1,010,000,000
Total For OML07										0.00	0	1,010,000,000
OML08 On 14/09/2020 Spot Bond				101.60281		101.52915				0.00	0	10,000,000
Total OML08 SPOT										0.00	0	10,000,000
Total For OML08										0.00	0	10,000,000
OML09 On 14/09/2022 Spot Bond			10.17000	105.83059	10.19000	105.68273				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.99000	105.46150	11.01000	105.27417				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
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				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				100.82120		100.74721				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				101.10564		101.03583				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				101.59715		101.52473				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond				101.05751		100.98773				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond				101.13112		101.05967				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM49 On 28/05/2019 Spot Bond				101.05371		100.98592				0.00	0	0
Total PMM49 SPOT										0.00	0	0
Total For PMM49										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.60531		100.52341				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				101.21384		101.14667				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				101.27357		101.20309				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				101.32581		101.25245				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				101.43024		101.35110			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				101.44515		101.36518			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				101.46006		101.37927			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.79000	110.30243	8.81000	110.10472			527,972,827,232,000.00	2,221,612,380,800	1,185,327,570,400
Total R186 SPOT									17,972,827,232,000.00	221,612,380,800	185,327,570,400
Total For R186									17,972,827,232,000.00	221,612,380,800	185,327,570,400
R197 On 07/12/2023 Spot Bond			2.89000	297.88385	2.89000	297.68137			27,195,767,000,000.00	9,410,300,000	27,508,814,800
Total R197 SPOT									17,195,767,000,000.00	9,410,300,000	27,508,814,800
Total For R197									17,195,767,000,000.00	9,410,300,000	27,508,814,800
R202 On 07/12/2033 Spot Bond			3.27000	229.93309	3.29500	229.10520			209,305,846,080,000.00	64,007,904,000	242,795,808,600
Total R202 SPOT									19,305,846,080,000.00	64,007,904,000	242,795,808,600
Total For R202									19,305,846,080,000.00	64,007,904,000	242,795,808,600
R2023 On 28/02/2023 Spot Bond			8.02000	101.96487	8.04000	101.82964			284,165,631,202,000.00	658,873,520,100	1,293,194,429,900
Total R2023 SPOT									14,165,631,202,000.00	658,873,520,100	293,194,429,900
Total For R2023									14,165,631,202,000.00	658,873,520,100	293,194,429,900
R2030 On 31/01/2030 Spot Bond			9.28500	94.86159	9.30000	94.69529			682,952,884,841,000.00	181,255,022,600	763,339,487,200
Total R2030 SPOT									12,952,884,841,000.00	181,255,022,600	763,339,487,200
Total For R2030									12,952,884,841,000.00	181,255,022,600	763,339,487,200
R2032 On 31/03/2032 Spot Bond			9.50000	93.08286	9.51500	92.90751			225,145,324,200,000.00	234,225,823,600	818,753,820,700
Total R2032 SPOT									15,145,324,200,000.00	234,225,823,600	818,753,820,700
Total For R2032									15,145,324,200,000.00	234,225,823,600	818,753,820,700
R2035 On 28/02/2035 Spot Bond			9.63500	97.15659	9.66000	96.88780			182,835,877,519,000.00	537,917,579,400	1,054,078,667,200
Total R2035 SPOT									12,835,877,519,000.00	537,917,579,400	1,054,078,667,200
Total For R2035									12,835,877,519,000.00	537,917,579,400	1,054,078,667,200
R2037 On 31/01/2037 Spot Bond			9.70500	93.67775	9.72500	93.44999			354,460,314,461,000.00	139,563,144,200	516,254,417,200
Total R2037 SPOT									14,460,314,461,000.00	139,563,144,200	516,254,417,200
Total For R2037									14,460,314,461,000.00	139,563,144,200	516,254,417,200
R2040 On 31/01/2040 Spot Bond			9.78000	97.16879	9.80500	96.88445			804,382,287,292,000.00	593,495,121,400	875,325,433,400
Total R2040 SPOT									14,382,287,292,000.00	593,495,121,400	875,325,433,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2040									14,382,287,292,000.00	593,495,121,400	375,325,433,400
R2044 On 31/01/2044 Spot Bond			9.79500	94.26585	9.82500	93.93734			910,326,811,933,000.00	297,123,717,400	893,342,976,500
Total R2044 SPOT									10,326,811,933,000.00	297,123,717,400	393,342,976,500
Total For R2044									10,326,811,933,000.00	297,123,717,400	393,342,976,500
R2048 On 28/02/2048 Spot Bond			9.77500	93.43262	9.80500	93.09627			483,170,454,920,000.00	867,843,524,800	1,547,158,867,300
Total R2048 SPOT									13,170,454,920,000.00	867,843,524,800	547,158,867,300
Total For R2048									13,170,454,920,000.00	867,843,524,800	547,158,867,300
R207 On 15/01/2020 Spot Bond			6.05500	101.12645	6.06500	101.06754			45,579,012,500,000.00	7,527,500,000	127,627,387,700
Total R207 SPOT									15,579,012,500,000.00	7,527,500,000	127,627,387,700
Total For R207									15,579,012,500,000.00	7,527,500,000	127,627,387,700
R208 On 31/03/2021 Spot Bond			6.97500	101.49826	6.99000	101.41066			889,403,566,235,000.00	700,989,758,600	999,116,896,400
Total R208 SPOT									19,403,566,235,000.00	700,989,758,600	999,116,896,400
Total For R208									19,403,566,235,000.00	700,989,758,600	999,116,896,400
R209 On 31/03/2036 Spot Bond			9.57500	74.02105	9.60000	73.79937			069,475,389,110,000.00	529,449,126,800	1,504,478,481,500
Total R209 SPOT									19,475,389,110,000.00	529,449,126,800	504,478,481,500
Total For R209									19,475,389,110,000.00	529,449,126,800	504,478,481,500
R210 On 31/03/2028 Spot Bond			3.21000	185.22801	3.21000	185.09728			77,402,730,000,000.00	24,113,000,000	34,658,010,300
Total R210 SPOT									17,402,730,000,000.00	24,113,000,000	34,658,010,300
Total For R210									17,402,730,000,000.00	24,113,000,000	34,658,010,300
R212 On 31/01/2022 Spot Bond			2.85000	157.24438	2.85000	157.13839			68,526,825,000,000.00	24,044,500,000	70,537,599,100
Total R212 SPOT									18,526,825,000,000.00	24,044,500,000	70,537,599,100
Total For R212									18,526,825,000,000.00	24,044,500,000	70,537,599,100
R213 On 28/02/2031 Spot Bond			9.38500	85.56041	9.40000	85.40089			017,453,133,190,000.00	108,412,694,000	600,841,804,500
Total R213 SPOT									17,453,133,190,000.00	108,412,694,000	600,841,804,500
Total For R213									17,453,133,190,000.00	108,412,694,000	600,841,804,500
R214 On 28/02/2041 Spot Bond			9.75500	73.11655	9.78000	72.88774			754,527,789,000,000.00	77,347,800,000	841,547,180,900
Total R214 SPOT									14,527,789,000,000.00	77,347,800,000	341,547,180,900
Total For R214									14,527,789,000,000.00	77,347,800,000	341,547,180,900
RCG01 On 24/10/2019 Spot Bond				100.21782		102.33372			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05U On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF17U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.75266		101.68243				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				100.71056		100.64373				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				100.54216		100.47246				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				100.94373		100.87123				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				101.04400		100.97005				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.73777		100.66824				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.85678		100.78444				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond				101.16789		101.09563				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond				100.74212		100.67167				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond				100.79887		100.72692				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond				100.96761		100.89573				0.00	0	0
Total RDFB15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB15										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond				100.91964		100.85309				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				101.61791		101.55259				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				99.95873		99.89658				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond				101.43408		101.36792				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
REB13I 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				101.25769		101.18679				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.23309		100.13387				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				100.26134		100.15013				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				100.86477		100.76921				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				101.70271		101.59878				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				101.33449		101.23477				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				101.43338		101.36292				0.00	0	0
Total RED601 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 RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond				101.78706		101.70007				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				101.68565		101.59417				0.00	0	1,000,000,000
Total RED701 SPOT										0.00	0	1,000,000,000
Total For RED701										0.00	0	1,000,000,000
RED80 On 06/04/2021 Spot Bond				100.24008		100.13683				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				102.17744		102.08013				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				102.58250		102.51270				0.00	0	0
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				101.20973		101.13644				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				101.08770		101.01306				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				99.83840		99.76866				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				101.67821		101.60435				0.00	0	0
Total RES38 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 RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond				100.00007		99.93190			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				101.09394		101.02170			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42 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
RES43 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
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.65500	104.95657	8.67000	104.85237			0.00	0	500,000,000
Total RW21 SPOT									0.00	0	500,000,000
Total For RW21									0.00	0	500,000,000
RW23 On 10/12/2023 Spot Bond			9.56500	100.68590	9.58500	100.53154			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.98500	96.56345	11.00000	96.39188			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200			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				102.23094		102.16460			0.00	400,000,000	1,120,000,000
Total SBK17 SPOT									0.00	400,000,000	1,120,000,000
Total For SBK17									0.00	400,000,000	1,120,000,000
SBK18 On 24/10/2020 Spot Bond				100.79685		103.08237			0.00	0	20,000,000
Total SBK18 SPOT									0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK18										0.00	0	20,000,000
SBK19 On 24/10/2019 Spot Bond				99.75710		102.00141				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				102.65936		102.58463				0.00	0	1,230,000,000
Total SBK20 SPOT										0.00	0	1,230,000,000
Total For SBK20										0.00	0	1,230,000,000
SBK21 On 28/01/2020 Spot Bond				103.60196		103.52772				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				103.66501		103.59038				0.00	0	10,000,000
Total SBK22 SPOT										0.00	0	10,000,000
Total For SBK22										0.00	0	10,000,000
SBK23 On 28/05/2022 Spot Bond			10.32000	104.92879	10.34000	104.78422				0.00	0	2,085,900,000
Total SBK23 SPOT										0.00	0	2,085,900,000
Total For SBK23										0.00	0	2,085,900,000
SBK24 On 19/10/2020 Spot Bond				102.20616		102.13270				0.00	0	100,000,000
Total SBK24 SPOT										0.00	0	100,000,000
Total For SBK24										0.00	0	100,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond				106.91753		106.84131				0.00	0	10,000,000
Total SBK25 SPOT										0.00	0	10,000,000
Total For SBK25										0.00	0	10,000,000
SBK26 On 25/04/2021 Spot Bond			9.57500	108.05042	9.59000	107.93593				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				101.74370		101.67358				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				101.93842		101.82510				0.00	3,200,000,000	3,430,000,000
Total SBS18 SPOT										0.00	3,200,000,000	3,430,000,000
Total For SBS18										0.00	3,200,000,000	3,430,000,000
SBS19 On 23/06/2021 Spot Bond			8.16500	104.98139	8.18000	104.87857				0.00	0	0
Total SBS19 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 SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.60000	103.97068	9.62000	103.78470			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				105.17260		105.09804			0.00	0	10,000,000
Total SBS21 SPOT									0.00	0	10,000,000
Total For SBS21									0.00	0	10,000,000
SBS24 On 24/05/2019 Spot Bond				101.52063		101.45643			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			7.87500	101.58573	7.88500	101.51822			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			9.07000	108.28150	9.09000	108.12074			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.95500	101.06309	7.96500	100.99507			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.84500	92.63940	9.85000	92.54128			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				100.89340		100.82877			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.81000	100.72885	9.83000	100.53671			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				100.60861		100.53907			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.64000	105.21273	9.66000	105.04360			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				102.17550		102.08913			0.00	1,500,000,000	2,200,000,000
Total SBS36 SPOT									0.00	1,500,000,000	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS36									0.00	1,500,000,000	2,200,000,000
SBS37 On 29/01/2020 Spot Bond			8.47000	103.17280	8.48000	103.09325			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.40500	102.73971	9.42500	102.57293			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			10.45000	99.66838	10.45500	99.55441			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.58000	101.43130	8.59500	101.32349			0.00	0	594,900,000
Total SBS4 SPOT									0.00	0	594,900,000
Total For SBS4									0.00	0	594,900,000
SBS40 On 12/11/2020 Spot Bond				102.33482		102.30970			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.78500	105.52559	8.80500	105.38496			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.48500	107.53207	9.50500	107.34699			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.81500	107.69771	9.83500	107.49138			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				101.45730		101.39443			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				102.37153		102.30285			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.83500	110.49717	8.85500	110.34926			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				103.08935		103.01824			0.00	0	0
Total SBS47 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 SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				102.01323		101.94654				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				102.59284		102.52358				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			9.18000	104.99840	9.20000	104.86911				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.83000	104.21129	9.85000	104.05172				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				101.91648		101.84166				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				103.76424		103.68974				0.00	70,000,000,000	17,500,000,000
Total SBS53 SPOT										0.00	70,000,000,000	17,500,000,000
Total For SBS53										0.00	70,000,000,000	17,500,000,000
SBS54 On 12/06/2020 Spot Bond				101.15497		101.08755				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				101.84165		101.77151				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.66000	101.63797	8.68000	101.50857				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				101.78787		101.71591				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				102.85788		102.78384				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				100.01571		100.04220				0.00	0	0
Total SBS59 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 SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond				99.91021		99.84266				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			3.90000	285.24771	3.90000	285.03049				0.00	0	90,000,000
Total SBSI11 SPOT										0.00	0	90,000,000
Total For SBSI11										0.00	0	90,000,000
SBSI14 On 07/12/2033 Spot Bond			4.47000	200.49855	4.49500	199.77379				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				103.66322		103.56476				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond				102.70319		102.60368				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond				102.18230		102.09866				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond				101.10821		101.02976				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			10.07000	102.40700	10.09000	102.24772				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.13039		100.03216				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				100.13054		100.03230				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				100.09036		100.00004				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHI02										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				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				102.83998		102.76702				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				101.43498		101.36230				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				101.47555		101.40079				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				101.39722		101.32643				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				101.43806		101.36521				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				101.50026		101.42426				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				101.51630		101.43948				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				101.51948		101.44250				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				101.52774		101.45034				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				101.63237		101.54968				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				101.66621		101.58178				0.00	0	0
Total SLRC2 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 SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond				101.58955		101.50900				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				101.62552		101.54316				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				101.71282		101.64404				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			10.27000	108.05783	10.29000	107.89898				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				101.93142		101.85810				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond				101.85380		101.78199				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond				101.40582		101.33562				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond				101.80255		101.73116				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				101.54055		101.47394				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				101.54785		101.48001				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				101.28793		101.21376				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				101.58419		101.51633				0.00	0	0
Total SPDA9 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 SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.91312		100.83545				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				102.40354		102.33165				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				100.45478		100.37956				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.92500	102.13133	7.94000	102.04820				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.54500	98.40370	8.56000	98.30679				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.54500	98.40370	8.56000	98.30679				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			4.51000	123.33996	4.51500	123.20643				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			10.29000	101.79756	10.31000	101.60592				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			11.25500	74.82936	11.27000	74.68333				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				99.83908		99.76967				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond				99.95638		99.89078				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.45637		100.38118				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond				101.08875		101.00334				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.66633		100.59185				0.00	0	0
Total SSN033 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 SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.06110		100.98593				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				101.38145		101.30650				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				101.12219		101.04276				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	104.45675	9.55000	104.37734				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				100.00008		99.93110				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.42000	103.88305	9.44000	103.72836				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.34000	104.17974	4.34000	104.09709				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				99.97699		99.90144				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond				101.93042		101.85050				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				100.04795		99.97357				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.92000	285.00401	3.92000	284.78650				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond				110.27692		110.21201				0.00	0	0
Total SSN051 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 SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond				101.80560		101.73800				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.02700	104.05522	7.04200	103.97081				0.00	0	2,500,000,000
Total SSN053 SPOT										0.00	0	2,500,000,000
Total For SSN053										0.00	0	2,500,000,000
SSN05: On 26/10/2022 Spot Bond				101.93672		101.86412				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond				101.68395		101.61051				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond				99.84534		99.77858				0.00	2,500,000,000	2,500,000,000
Total SSN058 SPOT										0.00	2,500,000,000	2,500,000,000
Total For SSN058										0.00	2,500,000,000	2,500,000,000
SSN06: On 05/10/2022 Spot Bond				100.15795		100.09089				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.01000	173.76110	4.01000	173.62720				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.89500	127.60310	3.90000	127.47110				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.30000	104.77980	4.30000	104.69700				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			3.99000	93.24470	4.00000	93.08920				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.01000	173.76110	4.01000	173.62720				0.00	0	0
Total SSN065 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 SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond				100.00000		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				101.17950		101.10492				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond				101.16550		101.09182				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond				101.13103		101.05958				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	101.22528	9.65000	101.14663				0.00	0	2,500,000,000
Total SSN071 SPOT										0.00	0	2,500,000,000
Total For SSN071										0.00	0	2,500,000,000
SSN071 On 04/06/2019 Spot Bond				100.00000		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				100.68029		100.60560				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond				100.67008		100.59653				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				100.00000		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				100.00000		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				100.65201		100.57742				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				100.00014		99.93011				0.00	0	0
Total SSN078 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 SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond				100.14070		101.31190				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond				101.27524		101.20797				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond				101.22255		101.14684				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond				100.86285		100.78502				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond				101.71177		101.63687				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.14500	207.86870	4.17000	207.12720				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.76000	98.91672	9.78000	98.74448				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				101.46811		101.39746				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			7.70500	104.33521	7.71500	104.26500				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				101.30536		101.23020				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			7.60500	108.31153	7.61500	108.23030				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				101.30246		101.22745				0.00	0	0
Total T13A15 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 T13A15										0.00	0	0
T13A1E On 21/08/2020 Spot Bond			7.70500	107.93378	7.71500	107.85198				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A1E On 21/08/2020 Spot Bond				101.13923		101.06464				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			7.65500	106.93976	7.66500	106.85907				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				101.18238		101.11389				0.00	0	42,831,573
Total T13A21 SPOT										0.00	0	42,831,573
Total For T13A21										0.00	0	42,831,573
T14A1C On 21/11/2019 Spot Bond				101.26491		101.19360				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				101.29406		101.22109				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	102.83499	8.55000	102.76365				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond				101.16755		101.10159				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS12C On 20/03/2019 Spot Bond				100.57530		100.50755				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13E On 06/07/2020 Spot Bond				100.16491		100.09378				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13E On 27/05/2019 Spot Bond				101.37378		101.30830				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				102.14725		102.08230				0.00	0	0
Total TFS141 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 TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				101.83279		101.76148				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				100.96056		100.89400				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				100.59856		100.52739				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				100.24172		100.17941				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				100.06352		99.99851				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				101.69461		101.62649				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				101.02689		100.95917				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond				101.84818		101.78768				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				100.11148		100.04410				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				100.15924		100.09053				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				100.94726		100.88028				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				100.96653		100.89816				0.00	0	0
Total TFS156 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 TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond				101.31675		101.24876				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.26497		101.19365				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			7.65500	104.50080	7.66500	104.43089				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				101.29431		101.22134				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			7.56500	103.93970	7.57500	103.87089				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				101.29431		101.22134				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			7.67500	103.65153	7.68500	103.58201				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.36030		101.28363				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.36030		101.28363				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				101.36030		101.28363				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				101.36030		101.28363				0.00	0	0
Total TH12B4 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 TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.93965		101.86253				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				101.93965		101.86253				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				101.47755		101.39428				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				101.47608		101.39289				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				101.95293		101.84284				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				101.94725		101.83708				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				101.98704		101.87740				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				101.94417		101.83457				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				101.51621		101.44430				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			7.80500	105.92524	7.81500	105.84403				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				102.20763		102.13857				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			7.69500	106.67273	7.70500	106.59189				0.00	0	0
Total TH13A8 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 TH13A8										0.00	0	0
TH13B On 21/08/2020 Spot Bond				101.36018		101.28351				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				101.36165		101.28489				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				101.38228		101.30273				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				101.35326		101.27537				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				101.35579		101.27936				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				101.46274		101.38029				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				101.47445		101.39134				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				101.45476		101.37108				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond				101.48374		101.39840				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond				101.54326		101.45628				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.94524		101.83555				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.94524		101.83555				0.00	0	0
Total TH13D2 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 TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.96009		101.84742				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.93851		101.82709				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.97443		101.86309				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				101.63898		101.57067				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				101.31457		101.24045				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.27500	106.03166	8.29000	105.92183				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				101.59090		101.52262				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				102.58340		102.51302				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.32500	103.92929	8.34000	103.82096				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.40391		101.32475				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.85705		101.78156				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.34241		101.26671				0.00	0	0
Total TH14B3 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 TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.47710		101.39381				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				102.93474		102.85665				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.43026		101.34962				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.91541		101.80736				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.88477		101.77845				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				103.03264		102.93144				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.25004		101.17954				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.27948		101.20733				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	101.44031	9.82000	101.35975				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.24124		101.17124				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.07703		101.00507				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.22752		101.15818				0.00	0	0
Total TH15A7 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 TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.24230		101.17213				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.31172		101.23776				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.30000		101.22670				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				102.09476		102.02352				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.38059		101.30275				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.36008		101.28339				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.34343		101.26757				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				101.80620		101.70434				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				101.73316		101.63543				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				101.65517		101.56173				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond				100.22890		102.34900				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond				99.90308		102.16382				0.00	0	0
Total THE9B4 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 THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond				100.94500		103.52722				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.27066		103.53467				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			7.44500	103.81887	7.45500	103.74736				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	54.78821	100.00000	54.47697				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				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				100.97293		100.90245				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				100.97733		100.90470				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			9.21000	102.73536	9.23000	102.59812				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.72000	102.82784	9.74000	102.66200				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				101.23878		101.16368				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				99.77440		101.86108				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			10.06000	98.49709	10.08000	98.32803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond				99.76657		101.92358				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				100.47658		100.41006				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				100.43964		100.37659				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			8.17500	106.99234	8.19000	106.89763			81,012,615,000.00	9,909,800	33,894,916,200	
Total TN20 SPOT									81,012,615,000.00	9,909,800	33,894,916,200	
Total For TN20									81,012,615,000.00	9,909,800	33,894,916,200	
TN20/R On 17/09/2020 Spot Bond			100.00000	36.78735	100.00000	36.54095			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	24.60885	100.00000	24.44402			0.00	0	0	
Total TN21U SPOT									0.00	0	0	
Total For TN21U									0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.57000	106.68290	9.59000	106.52228			76,560,000,000.00	8,000,000	16,034,000,000	
Total TN23 SPOT									76,560,000,000.00	8,000,000	16,034,000,000	
Total For TN23									76,560,000,000.00	8,000,000	16,034,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.41071	100.00000	14.31419			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.49000	99.17113	10.51000	98.99771			127,031,802,000.00	12,109,800	23,181,054,900	
Total TN25 SPOT									127,031,802,000.00	12,109,800	23,181,054,900	
Total For TN25									127,031,802,000.00	12,109,800	23,181,054,900	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.59276	100.00000	13.50320			0.00	0	0	
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.59000	91.93079	10.61000	91.74651			0.00	0	700,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN27 SPOT										0.00	0	700,000,000
Total For TN27										0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.27385	100.00000	10.20504				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			11.16000	98.50242	11.17500	98.32043				0.00	0	11,880,000,000
Total TN30 SPOT										0.00	0	11,880,000,000
Total For TN30										0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.57362	8.00000	121.49505				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.81000	94.59218	11.83500	94.32240				0.00	0	8,500,000,000
Total TN40 SPOT										0.00	0	8,500,000,000
Total For TN40										0.00	0	8,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.82966	10.75000	102.74095				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.07300	10.00000	102.99200				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				100.15493		100.09320				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.58500	102.72613	8.60000	102.62872				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			7.95500	103.80162	7.96500	103.71703				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			7.75500	104.19506	7.76500	104.11178				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				100.82576		100.74647				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				100.84664		100.76530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.93421		100.84432				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				100.96753		100.87438				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				101.18356		101.06928				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				101.18356		101.06928				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				101.42739		101.35630				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				101.46402		101.39110				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			9.12000	101.21356	9.14000	101.12521				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				101.30484		101.23986				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				101.41910		101.34842				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				101.45075		101.37849				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				101.70270		101.61786				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				101.66791		101.58481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond				100.73836		100.66139				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond				100.85497		100.76352				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond				100.90363		100.80610				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				102.25336		102.16864				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 14/01/2019 Spot Bond				101.92558		101.86413				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				101.80460		101.74308				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				101.68156		101.62004				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				101.57734		101.51588				0.00	0	0
Total TWC285 SPOT										0.00	0	0
Total For TWC285										0.00	0	0
TWC28 On 14/02/2019 Spot Bond				101.24791		101.18654				0.00	0	0
Total TWC286 SPOT										0.00	0	0
Total For TWC286										0.00	0	0
TWC28 On 27/02/2019 Spot Bond				101.00050		100.93797				0.00	0	0
Total TWC287 SPOT										0.00	0	0
Total For TWC287										0.00	0	0
TWC28 On 07/03/2019 Spot Bond				100.83288		100.77041				0.00	0	0
Total TWC288 SPOT										0.00	0	0
Total For TWC288										0.00	0	0
TWC28 On 08/04/2019 Spot Bond				100.70493	100.00000	100.00000				0.00	25,700,000,000	25,700,000,000
Total TWC289 SPOT										0.00	25,700,000,000	25,700,000,000
Total For TWC289										0.00	25,700,000,000	25,700,000,000
UG21 On 02/03/2021 Spot Bond			8.75300	107.64854	8.76800	107.54273				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.69000	106.98207	10.71000	106.78952				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCPA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond				101.22142		101.15383				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC28 On 05/03/2019 Spot Bond				101.13055		101.05518				0.00	0	0
Total VKC28 SPOT										0.00	0	0
Total For VKC28										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.85279		100.78050				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				100.39725		100.32566				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				100.61255		100.48462				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				100.14634		100.01479				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				99.83900		99.76951				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				101.86186		101.79031				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond				101.15504		101.08360				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				101.20540		101.13319				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
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
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
VR840L On 28/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR840U SPOT										0.00	0	0
Total For VR840U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				100.42459		100.36064				0.00	0	1,000,000,000
Total WHL01 SPOT										0.00	0	1,000,000,000
Total For WHL01										0.00	0	1,000,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond				100.28131		100.21136				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond				100.28755		100.21606				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			6.72000	101.98398	6.73000	101.92531				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			6.69500	104.12479	6.70500	104.05473				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.80000	103.70376	7.81500	103.60548				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	23.31331	100.00000	23.15717				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			6.10500	95.83640	6.11500	95.78200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									71,153,959,954,954,000.00	018,847,335,401	434,482,540,888
Total for SPOT :									71,153,959,954,954,000.00	018,847,335,401	434,482,540,888
Total Futures									71 153 961 215 130 400.00	018,847,348,597	434,483,384,898
Total Options									0.00	0	140,000
Grand Total:									71,153,961,215,130,400.00	018,847,348,597	434,483,524,898