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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2019

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			10.94821	78.25142	11.02497	77.80382			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.04827	75.80227	11.12752	75.34727			0.00	0	350
ES33 On 01/08/2019 Bond Future			11.14983	77.26541	11.23188	76.80184			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/02/2019 Bond Future			11.18218	80.47681	11.26388	79.93448			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.28193	77.59593	11.36634	77.04449			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.38138	79.09409	11.46871	78.53226			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/02/2019 Bond Future			133.53416	133.53416	133.53023	133.53023			0.00	0	355
I2025 On 02/05/2019 Bond Future			135.85365	135.85365	135.85010	135.85010			0.00	0	520
I2025 On 01/08/2019 Bond Future			138.46107	138.46107	138.45771	138.45771			0.00	0	0
Total I2025 Future									0.00	0	875
Total For I2025									0.00	0	875
I2029 On 07/02/2019 Bond Future			101.68595	101.68595	101.68265	101.68265			0.00	0	80

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			102.37947	102.37947	102.37638	102.37638			0.00	0	2,954
I2029	On	01/08/2019	Bond Future			104.37973	104.37973	104.37680	104.37680			0.00	0	0
Total I2029 Future												0.00	0	3,034
Total For I2029												0.00	0	3,034
I2033	On	07/02/2019	Bond Future			104.50799	104.50799	104.37925	104.37925			0.00	0	120
I2033	On	02/05/2019	Bond Future			105.17828	105.17828	105.04767	105.04767			0.00	0	5,970
I2033	On	01/08/2019	Bond Future			107.23311	107.23311	107.10019	107.10019			0.00	0	0
Total I2033 Future												0.00	0	6,090
Total For I2033												0.00	0	6,090
I2038	On	07/02/2019	Bond Future			122.06085	122.06085	121.78201	121.78201			0.00	0	2,995
I2038	On	02/05/2019	Bond Future			124.18100	124.18100	123.89775	123.89775			0.00	0	9,441
I2038	On	01/08/2019	Bond Future			126.55452	126.55452	126.26605	126.26605			0.00	0	0
Total I2038 Future												0.00	0	12,436
Total For I2038												0.00	0	12,436
I2046	On	07/02/2019	Bond Future			116.31515	116.31515	116.31080	116.31080			0.00	0	2,393
I2046	On	02/05/2019	Bond Future			116.64980	116.64980	116.64586	116.64586			0.00	0	10,458
I2046	On	01/08/2019	Bond Future			118.92898	118.92898	118.92513	118.92513			0.00	0	0
Total I2046 Future												0.00	0	12,851
Total For I2046												0.00	0	12,851
I2050	On	07/02/2019	Bond Future			120.60603	120.60603	120.72740	120.72740			0.00	0	3,083
I2050	On	02/05/2019	Bond Future			122.70097	122.70097	122.82477	122.82477			0.00	0	10,571
I2050	On	01/08/2019	Bond Future			123.27993	123.27993	123.40646	123.40646			0.00	0	0
Total I2050 Future												0.00	0	13,654
Total For I2050												0.00	0	13,654
R186	On	07/02/2019	Bond Future			8.78027	111.11873	8.85154	110.69667		6.54	2,372,162,648.04	21,348	67,515
R186	On	02/05/2019	Bond Future			8.83563	113.02344	8.91000	112.59445		6.50	2,503,921,289.76	22,154	46,403
R186	On	01/08/2019	Bond Future			8.88447	109.90379	8.96240	109.46685		6.83	0.00	0	0
Total R186 Future												4,876,083,937.80	43,502	113,918
R186	On	07/02/2019	Bond Future	9.00	Call			1,136.77000	1.13677	1,445,400	6.76	0.00	0	0
R186	On	07/02/2019	Bond Future	9.00	Put			264.37000	0.26437	150,940	6.76	0.00	0	7,500
R186	On	07/02/2019	Bond Future	9.23	Put			56.23000	0.05623	25,460	7.05	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			1.00000	0.00100	1,980	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			3,939.72000	3.93972	3,518,640	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Call			1,595.92000	1.59592	1,950,000	6.88	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			141.01000	0.14101	73,030	6.88	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			1.17000	0.00117	2,300	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			1.35000	0.00135	2,660	6.13	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			3,816.45000	3.81645	3,395,700	6.13	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Put			41.42000	0.04142	17,970	7.10	0.00	0	0

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			2,477.24000	2.47724	2,875,850	7.10	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			3,326.67000	3.32667	2,908,450	6.18	0.00	0	0
R186	On	07/02/2019	Bond Future	9.20	Call			2,103.53000	2.10353	2,488,200	7.01	0.00	0	3,000
R186	On	07/02/2019	Bond Future	8.50	Put			2,148.87000	2.14887	1,757,940	6.36	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			46.29000	0.04629	77,420	6.36	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.50	Call			3,750.39000	3.75039	4,168,490	7.38	0.00	0	0
R186	On	07/02/2019	Bond Future	9.50	Put			5.96000	0.00596	2,000	7.38	0.00	0	5,000
R186	On	07/02/2019	Bond Future	9.90	Call			5,970.69000	5.97069	6,392,690	7.66	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			3,878.06000	3.87806	3,457,130	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Call			6,080.36000	6.08036	6,502,370	7.66	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			0.06000	0.00006	0,010	7.66	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.30	Call			2,640.44000	2.64044	3,043,510	7.13	0.00	0	0
R186	On	07/02/2019	Bond Future	9.30	Put			32.73000	0.03273	13,740	7.13	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			861.19000	0.86119	600,530	6.56	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			4.33000	0.00433	8,170	6.18	0.00	0	210
R186	On	07/02/2019	Bond Future	9.23	Call			2,262.31000	2.26231	2,653,600	7.05	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.20	Put			70.19000	0.07019	32,800	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			378.13000	0.37813	539,530	6.56	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			17.02000	0.01702	6,550	7.23	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			3,081.34000	3.08134	3,492,930	7.23	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.90	Put			0.07000	0.00007	0,010	7.66	0.00	0	1,000
R186	On	02/05/2019	Bond Future	9.05	Call			0.00000	0.00000	2,212,650	6.54	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			0.00000	0.00000	982,020	6.54	3,191,565.00	3,250	3,250
R186	On	02/05/2019	Bond Future	9.02	Call			1,855.54000	1.85554	2,103,050	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			1,225.03000	1.22503	1,043,550	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,889.46000	1.88946	2,139,450	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			1,201.86000	1.20186	1,022,860	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Put			2,354.09000	2.35409	2,076,520	6.28	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			844.67000	0.84467	996,090	6.28	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.01	Call			1,822.17000	1.82217	2,067,180	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			1,248.78000	1.24878	1,064,800	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Put			1,835.71000	1.83571	1,597,330	6.38	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,200.41000	1.20041	1,391,020	6.38	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.75	Call			4,965.01000	4.96501	5,340,600	7.24	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			268.68000	0.26868	215,280	7.24	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			6,297.64000	6.29764	6,695,030	7.55	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			148.22000	0.14822	116,620	7.55	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			770.56000	0.77056	642,010	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			2,704.11000	2.70411	3,004,550	6.68	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.62	Put			2,467.95000	2.46795	2,182,730	6.26	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			782.62000	0.78262	926,390	6.26	0.00	0	90

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R186	On	02/05/2019	Bond Future	8.50	Put			2,956.56000	2.95656	2,641,870	6.17	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			563.93000	0.56393	678,230	6.17	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			1,272.87000	1.27287	1,086,380	6.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,789.10000	1.78910	2,031,600	6.50	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.07	Call			6,543.88000	6.54388	6,944,920	7.55	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			128.29000	0.12829	100,340	7.55	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			5,999.95000	5.99995	6,393,100	7.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			171.13000	0.17113	135,290	7.50	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			855.43000	0.85543	716,180	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,507.46000	2.50746	2,797,200	6.64	0.00	0	90
R186	On	02/05/2019	Bond Future	8.70	Put			2,172.17000	2.17217	1,907,550	6.31	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			955.13000	0.95513	1,119,500	6.31	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			695.90000	0.69590	577,320	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			2,910.01000	2.91001	3,220,420	6.73	0.00	0	200
R186	On	01/08/2019	Bond Future	9.54	Put			1,047.62000	1.04762	925,050	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			4,134.01000	4.13401	4,445,870	7.36	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			1,073.26000	1.07326	948,180	7.36	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,413.18000	2.41318	2,652,960	6.87	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			6,553.31000	6.55331	6,921,710	8.00	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			531.01000	0.53101	462,470	8.00	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,174.98000	4.17498	4,488,090	7.37	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			1,060.37000	1.06037	936,540	7.37	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			4,216.05000	4.21605	4,530,420	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			4,438.41000	4.43841	4,104,500	6.24	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			650.63000	0.65063	753,660	6.24	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			1,924.75000	1.92475	1,727,590	6.87	0.00	0	0
Total R186 Option												3,191,565.00	3,250	91,590
Total For R186												4,879,275,502.80	46,752	205,508
R197	On	07/02/2019	Bond Future			300.24512	300.24512	300.55816	300.55816			0.00	0	5
R197	On	02/05/2019	Bond Future			305.46042	305.46042	305.77980	305.77980			0.00	0	2,350
R197	On	01/08/2019	Bond Future			303.87054	303.87054	304.19686	304.19686			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			235.17068	235.17068	235.16281	235.16281			0.00	0	948
R202	On	02/05/2019	Bond Future			239.25572	239.25572	239.24841	239.24841			0.00	0	8,266
R202	On	01/08/2019	Bond Future			239.91575	239.91575	239.90876	239.90876			0.00	0	0
Total R202 Future												0.00	0	9,214
Total For R202												0.00	0	9,214
R203	On	07/02/2019	Bond Future			7.94786	102.85328	8.01928	102.61164		2.99	2,215,768,211.04	21,543	32,282

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	02/05/2019	Bond Future			7.97468	100.68769	8.05097	100.44223		3.22	2,214,927,804.62	21,998	70,590
R2023	On	01/08/2019	Bond Future			7.98215	102.63092	8.06449	102.38096		3.47	0.00	0	0
Total R2023 Future												4,430,696,015.66	43,541	102,872
R2023	On	07/02/2019	Bond Future	10.57	Put			0.00000	0.00000	0,000	4.42	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			8,206.99000	8.20699	8,448,630	4.42	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.00000	0.00000	0,000	4.42	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			8,237.37000	8.23737	8,479,010	4.42	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			0.00000	0.00000	0,000	4.42	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			8,176.60000	8.17660	8,418,240	4.42	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			276.15000	0.27615	218,620	3.65	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,528.76000	1.52876	1,714,470	3.62	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			288.54000	0.28854	228,790	3.62	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,554.12000	1.55412	1,740,950	3.63	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			282.28000	0.28228	223,650	3.63	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,579.61000	1.57961	1,767,540	3.65	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			2,976.18000	2.97618	3,176,410	4.35	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			365.66000	0.36566	315,930	4.35	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,001.46000	3.00146	3,202,200	4.36	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			361.61000	0.36161	312,390	4.36	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			2,950.74000	2.95074	3,150,470	4.34	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			369.55000	0.36955	319,320	4.34	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												4,430,696,015.66	43,541	102,872
R2030	On	07/02/2019	Bond Future			9.30077	91.43449	9.37191	90.98234		9.08	1,387,792,689.22	15,178	32,299
R2030	On	02/05/2019	Bond Future			9.36152	93.00179	9.43506	92.54220		9.06	1,387,586,706.80	14,920	48,227
R2030	On	01/08/2019	Bond Future			9.42078	90.79143	9.49712	90.32313		9.50	0.00	0	0
Total R2030 Future												2,775,379,396.02	30,098	80,526
R2030	On	07/02/2019	Bond Future	10.20	Call			5,049.85000	5.04985	5,500,470	10.56	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			2.23000	0.00223	0,700	10.56	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	8.90	Put			3,075.35000	3.07535	2,636,350	8.65	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			18.69000	0.01869	31,840	8.65	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			1,452.10000	1.45210	1,105,620	9.00	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			225.41000	0.22541	331,080	9.00	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	9.68	Put			124.90000	0.12490	65,000	9.71	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			2,048.62000	2.04862	2,440,870	9.71	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	9.40	Put			595.96000	0.59596	392,020	9.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			773.67000	0.77367	1,021,880	9.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			4,395.03000	4.39503	3,944,040	8.39	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			1.33000	0.00133	2,490	8.39	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			0.53000	0.00053	1,020	8.35	0.00	0	0

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	8.64	Put			4,800.29000	4.80029	4,348,630	8.35	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			0.38000	0.00038	0,740	8.34	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			4,936.01000	4.93601	4,484,220	8.34	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			204.30000	0.20430	114,060	9.57	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,633.82000	1.63382	1,995,730	9.57	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	8.63	Call			0.45000	0.00045	0,870	8.34	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			4,868.12000	4.86812	4,416,390	8.34	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,649.77000	1.64977	1,878,200	8.97	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			1,806.03000	1.80603	1,574,870	8.97	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			3,880.15000	3.88015	3,517,690	8.35	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			463.90000	0.46390	561,030	8.35	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	10.20	Call			5,013.02000	5.01302	5,399,520	10.05	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			412.40000	0.41240	339,310	10.05	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,618.27000	1.61827	1,844,070	8.96	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			1,836.99000	1.83699	1,603,200	8.96	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,587.12000	1.58712	1,810,260	8.95	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			1,868.35000	1.86835	1,631,900	8.95	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			3,989.71000	3.98971	4,300,340	10.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			1,512.16000	1.51216	1,354,490	10.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			4,030.85000	4.03085	4,342,960	10.01	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			1,494.43000	1.49443	1,338,240	10.01	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			3,948.71000	3.94871	4,257,860	9.98	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			1,530.09000	1.53009	1,370,940	9.98	0.00	0	0
Total R2030 Option												0.00	0	23,520
Total For R2030												2,775,379,396.02	30,098	104,046
R2032	On	07/02/2019	Bond Future			9.53620	93.52339	9.60237	93.06834		9.90	931,586,487.79	9,961	21,390
R2032	On	02/05/2019	Bond Future			9.59722	90.97042	9.66548	90.50784		10.29	931,537,100.80	10,240	38,718
R2032	On	01/08/2019	Bond Future			9.65512	92.72647	9.72573	92.25511		10.28	0.00	0	0
Total R2032 Future												1,863,123,588.59	20,201	60,108
R2032	On	07/02/2019	Bond Future	8.81	Call			0.24000	0.00024	0,420	8.89	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,667.54000	5.66754	5,212,670	8.89	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			0.28000	0.00028	0,500	8.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,593.00000	5.59300	5,138,170	8.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			0.20000	0.00020	0,360	8.88	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,742.16000	5.74216	5,287,270	8.88	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,756.66000	1.75666	1,980,190	10.12	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			2,064.49000	2.06449	1,825,440	10.12	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,790.75000	1.79075	2,016,890	10.14	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			2,030.77000	2.03077	1,794,330	10.14	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,723.10000	1.72310	1,944,020	10.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/05/2019	Bond Future	9.61	Put			2,098.82000	2.09882	1,857,160	10.11	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,184.83000	4.18483	4,490,430	10.67	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			1,743.16000	1.74316	1,577,400	10.67	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,228.38000	4.22838	4,535,500	10.69	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			1,722.76000	1.72276	1,558,520	10.69	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,141.69000	4.14169	4,445,750	10.66	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			1,764.04000	1.76404	1,596,740	10.66	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												1,863,123,588.59	20,201	60,108
R2035	On	07/02/2019	Bond Future			9.69149	97.45742	9.76270	96.91414		10.56	991,434,333.66	10,173	11,457
R2035	On	02/05/2019	Bond Future			9.75044	94.62901	9.82375	94.07674		11.01	991,522,766.78	10,478	72,280
R2035	On	01/08/2019	Bond Future			9.80753	96.45542	9.88323	95.89266		11.02	0.00	0	0
Total R2035 Future												1,982,957,100.44	20,651	83,737
R2035	On	07/02/2019	Bond Future	8.97	Call			0.23000	0.00023	0,460	9.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,323.48000	6.32348	5,780,430	9.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			0.28000	0.00028	0,530	9.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,239.86000	6.23986	5,696,830	9.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			0.20000	0.00020	0,390	9.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,407.23000	6.40723	5,864,140	9.42	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			2,526.73000	2.52673	2,228,420	10.98	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,855.44000	1.85544	2,112,490	11.00	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			2,486.76000	2.48676	2,191,540	11.00	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,891.66000	1.89166	2,151,810	11.01	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			2,447.26000	2.44726	2,155,140	11.01	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,819.60000	1.81960	2,073,560	10.98	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,586.36000	4.58636	4,945,960	11.65	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			2,072.15000	2.07215	1,868,990	11.65	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,633.77000	4.63377	4,995,170	11.67	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			2,048.58000	2.04858	1,847,220	11.67	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,539.38000	4.53938	4,897,160	11.63	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			2,096.24000	2.09624	1,891,260	11.63	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												1,982,957,100.44	20,651	83,737
R2037	On	07/02/2019	Bond Future			9.76071	89.69023	9.83682	89.10622		11.62	1,677,296,991.23	18,701	38,788
R2037	On	02/05/2019	Bond Future			9.82189	91.22766	9.90020	90.63396		11.57	1,676,946,846.12	18,382	58,971
R2037	On	01/08/2019	Bond Future			9.88299	88.73270	9.96382	88.12776		12.15	0.00	0	0
Total R2037 Future												3,354,243,837.35	37,083	97,759
R2037	On	07/02/2019	Bond Future	9.05	Put			6,331.69000	6.33169	5,747,990	10.42	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			0.35000	0.00035	0,730	10.43	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,247.03000	6.24703	5,663,400	10.43	0.00	0	0

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	9.07	Call			0.42000	0.00042	0,860	10.44	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			6,162.51000	6.16251	5,578,940	10.44	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			0.30000	0.00030	0,610	10.42	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,775.78000	1.77578	2,048,280	11.29	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			2,536.52000	2.53652	2,215,320	11.29	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,811.60000	1.81160	2,087,480	11.30	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			2,495.97000	2.49597	2,178,150	11.30	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,740.35000	1.74035	2,009,460	11.28	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			2,577.56000	2.57756	2,252,970	11.28	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,512.20000	4.51220	4,899,770	12.54	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			2,062.68000	2.06268	1,845,310	12.54	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,559.47000	4.55947	4,949,010	12.56	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			2,038.69000	2.03869	1,823,290	12.56	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,465.11000	4.46511	4,850,690	12.53	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			2,086.93000	2.08693	1,867,570	12.53	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												3,354,243,837.35	37,083	97,759
R2040	On	07/02/2019	Bond Future			9.83061	92.97219	9.91173	92.30327		12.01	728,437,108.65	7,835	10,535
R2040	On	02/05/2019	Bond Future			9.89132	94.56582	9.97475	93.88578		11.97	728,345,945.64	7,702	19,935
R2040	On	01/08/2019	Bond Future			9.95209	91.88503	10.03817	91.19202		12.59	0.00	0	0
Total R2040 Future												1,456,783,054.29	15,537	30,470
R2040	On	07/02/2019	Bond Future	9.11	Put			6,968.16000	6.96816	6,299,520	10.72	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			0.26000	0.00026	0,580	10.72	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			6,876.19000	6.87619	6,207,590	10.72	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			0.30000	0.00030	0,680	10.72	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			6,784.36000	6.78436	6,115,820	10.72	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			0.22000	0.00022	0,500	10.72	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			1,983.19000	1.98319	2,303,430	11.81	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			2,674.05000	2.67405	2,314,250	11.81	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,022.24000	2.02224	2,346,310	11.83	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			2,631.15000	2.63115	2,275,180	11.83	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,944.36000	1.94436	2,260,760	11.80	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			2,717.29000	2.71729	2,353,650	11.80	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			1,577.22000	1.57722	1,329,590	12.26	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,373.57000	3.37357	3,805,980	12.26	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			4,135.42000	4.13542	3,663,400	11.29	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			1,016.40000	1.01640	1,224,420	11.29	0.00	0	1,150
R2040	On	01/08/2019	Bond Future	10.38	Put			2,225.82000	2.22582	1,978,970	13.13	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,796.10000	4.79610	5,237,760	13.10	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			2,278.05000	2.27805	2,026,700	13.10	0.00	0	0

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	10.37	Call			4,846.17000	4.84617	5,290,090	13.12	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			2,251.67000	2.25167	2,002,580	13.12	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,896.65000	4.89665	5,342,810	13.13	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												1,456,783,054.29	15,537	32,770
R2044	On	07/02/2019	Bond Future			9.85018	90.12705	9.93127	89.44684		12.60	464,604,942.75	5,155	27,776
R2044	On	02/05/2019	Bond Future			9.90841	91.67197	9.99176	90.98035		12.56	510,246,185.02	5,566	21,495
R2044	On	01/08/2019	Bond Future			9.96665	89.06039	10.05255	88.35575		13.23	0.00	0	0
Total R2044 Future												974,851,127.77	10,721	49,271
R2044	On	07/02/2019	Bond Future	9.16	Put			6,839.91000	6.83991	6,160,130	11.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			0.40000	0.00040	0,910	11.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			6,745.75000	6.74575	6,066,050	11.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			0.47000	0.00047	1,050	11.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			6,651.76000	6.65176	5,972,130	11.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			0.35000	0.00035	0,780	11.24	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,032.99000	2.03299	2,360,260	12.42	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			2,711.33000	2.71133	2,346,980	12.42	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,072.88000	2.07288	2,404,050	12.44	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			2,667.79000	2.66779	2,307,340	12.44	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			1,993.50000	1.99350	2,316,870	12.41	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			2,755.41000	2.75541	2,387,160	12.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			0.00000	0.00000	6,504,520	12.23	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			4,962.53000	4.96253	5,415,500	13.82	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			2,283.43000	2.28343	2,031,760	13.82	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,013.49000	5.01349	5,468,720	13.84	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			2,257.11000	2.25711	2,007,700	13.84	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			4,911.51000	4.91151	5,362,210	13.80	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			0.00000	0.00000	1,248,440	12.23	249,688.00	200	100
R2044	On	01/08/2019	Bond Future	9.86	Put			0.00000	0.00000	3,814,860	13.05	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			0.00000	0.00000	2,926,780	13.05	292,678.00	100	100
R2044	On	01/08/2019	Bond Future	10.53	Call			0.00000	0.00000	6,176,830	14.08	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			2,309.82000	2.30982	2,055,880	13.80	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			0.00000	0.00000	1,721,770	14.08	344,354.00	200	100
Total R2044 Option												886,720.00	500	300
Total For R2044												975,737,847.77	11,221	49,571
R2048	On	07/02/2019	Bond Future			9.83030	93.66715	9.91145	92.96716		12.40	294,489,519.60	3,144	83,523
R2048	On	02/05/2019	Bond Future			9.88328	90.83723	9.96662	90.12552		12.99	294,585,136.89	3,243	92,177
R2048	On	01/08/2019	Bond Future			9.93471	92.59040	10.02050	91.86517		13.06	0.00	0	0
Total R2048 Future												589,074,656.49	6,387	175,700
R2048	On	07/02/2019	Bond Future	9.06	Call			0.08000	0.00008	0,190	11.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/02/2019	Bond Future	9.06	Put			7,852.64000	7.85264	7,152,760	11.08	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			0.10000	0.00010	0,220	11.07	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			7,753.54000	7.75354	7,053,670	11.07	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			0.07000	0.00007	0,160	11.08	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			7,951.92000	7.95192	7,252,020	11.08	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			2,136.91000	2.13691	2,480,060	12.83	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			2,705.03000	2.70503	2,336,470	12.83	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,178.64000	2.17864	2,525,810	12.85	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			2,661.08000	2.66108	2,296,540	12.85	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,095.60000	2.09560	2,434,710	12.82	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			2,749.55000	2.74955	2,376,950	12.82	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,038.90000	5.03890	5,503,690	13.56	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			2,347.67000	2.34767	2,087,230	13.56	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,091.20000	5.09120	5,558,330	13.58	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			2,320.56000	2.32056	2,062,460	13.58	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			4,986.79000	4.98679	5,449,210	13.54	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			2,375.09000	2.37509	2,112,280	13.54	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												589,074,656.49	6,387	175,700
R207	On	07/02/2019	Bond Future			6.23888	101.44662	6.23596	101.44922		0.28	487,146,669.24	4,802	10,937
R207	On	02/05/2019	Bond Future			5.81960	103.18553	5.81521	103.18849		0.26	446,174,231.72	4,324	4,727
R207	On	01/08/2019	Bond Future			4.63780	101.53499	4.63044	101.53824		0.20	0.00	0	0
Total R207 Future												933,320,900.96	9,126	15,664
R207	On	07/02/2019	Bond Future	6.52	Call			252.53000	0.25253	249,910	0.43	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			0.06000	0.00006	0,040	0.43	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			261.38000	0.26138	258,770	0.43	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			0.04000	0.00004	0,030	0.43	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			243.68000	0.24368	241,060	0.43	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			0.08000	0.00008	0,060	0.43	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			1,205.82000	1.20582	1,202,860	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			1,212.43000	1.21243	1,209,470	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			1,199.20000	1.19920	1,196,240	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			1,182.58000	1.18258	1,179,330	0.31	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			1,186.89000	1.18689	1,183,640	0.31	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			1,178.26000	1.17826	1,175,010	0.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												933,320,900.96	9,126	15,664
R208	On	07/02/2019	Bond Future			7.05560	101.89772	7.11144	101.78949		1.10	1,138,808,918.72	11,176	7,341
R208	On	02/05/2019	Bond Future			6.99524	100.24395	7.05814	100.13419		1.24	1,147,993,715.40	11,452	10,622
R208	On	01/08/2019	Bond Future			6.86062	102.17880	6.93338	102.06716		1.30	0.00	0	0
Total R208 Future												2,286,802,634.12	22,628	17,963
R208	On	07/02/2019	Bond Future	7.07	Call			62.57000	0.06257	108,870	1.18	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			142.87000	0.14287	80,940	1.18	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			71.01000	0.07101	120,720	1.20	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			131.93000	0.13193	73,410	1.20	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			54.76000	0.05476	97,640	1.17	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			154.45000	0.15445	89,100	1.17	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,704.17000	1.70417	1,807,430	2.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			28.19000	0.02819	21,690	2.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			1,720.19000	1.72019	1,823,660	2.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			27.16000	0.02716	20,870	2.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,688.17000	1.68817	1,791,220	2.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			29.25000	0.02925	22,540	2.09	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			48.72000	0.04872	40,050	1.83	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,893.56000	1.89356	1,996,150	1.83	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			51.21000	0.05121	42,160	1.83	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,907.25000	1.90725	2,010,030	1.83	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			49.95000	0.04995	41,090	1.83	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,920.97000	1.92097	2,023,940	1.83	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												2,286,802,634.12	22,628	17,963
R209	On	07/02/2019	Bond Future			9.62977	74.21512	9.70585	73.72002		11.88	705,488,930.72	9,506	18,098
R209	On	02/05/2019	Bond Future			9.68302	72.33870	9.76115	71.83544		12.42	703,421,518.80	9,724	106,430
R209	On	01/08/2019	Bond Future			9.73348	73.73503	9.81390	73.22219		12.51	0.00	0	0
Total R209 Future												1,408,910,449.52	19,230	124,528
R209	On	07/02/2019	Bond Future	10.20	Call			3,134.34000	3.13434	3,607,780	12.75	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put			37.60000	0.03760	15,940	12.75	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			1,368.08000	1.36808	1,009,160	11.56	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			282.28000	0.28228	418,460	11.56	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.04	Put			4,510.83000	4.51083	4,017,330	10.77	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,150.69000	5.15069	4,656,040	10.74	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			1.65000	0.00165	3,250	10.77	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			0.51000	0.00051	1,030	10.74	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,079.14000	5.07914	4,584,560	10.74	0.00	0	0

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	07/02/2019	Bond Future	8.97	Call			0.59000	0.00059	1,190	10.74	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,007.70000	5.00770	4,513,200	10.74	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			0.44000	0.00044	0,890	10.74	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,595.81000	1.59581	1,832,770	12.32	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			2,118.63000	2.11863	1,852,330	12.32	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put			1,343.03000	1.34303	1,149,280	12.71	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,538.29000	2.53829	2,847,800	12.71	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,626.71000	1.62671	1,866,470	12.34	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			2,084.80000	2.08480	1,821,300	12.34	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,657.92000	1.65792	1,900,490	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			2,051.37000	2.05137	1,790,680	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Call			5,021.41000	5.02141	5,436,170	13.90	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			509.05000	0.50905	420,550	13.90	0.00	0	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			3,460.43000	3.46043	3,101,670	11.78	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			752.74000	0.75274	897,240	11.78	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			6,067.49000	6.06749	6,506,780	14.40	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			349.98000	0.34998	286,010	14.40	0.00	0	760
R209	On	01/08/2019	Bond Future	10.15	Call			3,892.96000	3.89296	4,220,420	13.12	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,806.81000	1.80681	1,621,430	13.12	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			3,933.14000	3.93314	4,262,240	13.13	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,786.31000	1.78631	1,602,570	13.13	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,973.66000	3.97366	4,304,390	13.15	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,766.22000	1.76622	1,584,110	13.15	0.00	0	0
Total R209 Option												0.00	0	25,840
Total For R209												1,408,910,449.52	19,230	150,368
R210	On	07/02/2019	Bond Future			188.04757	188.04757	188.19174	188.19174			0.00	0	2,020
R210	On	02/05/2019	Bond Future			188.75849	188.75849	188.90585	188.90585			0.00	0	1,268
R210	On	01/08/2019	Bond Future			192.44645	192.44645	192.59709	192.59709			0.00	0	0
Total R210 Future												0.00	0	3,288
Total For R210												0.00	0	3,288
R212	On	07/02/2019	Bond Future			156.28755	156.28755	156.28375	156.28375			0.00	0	3,450
R212	On	02/05/2019	Bond Future			159.00224	159.00224	158.99889	158.99889			0.00	0	1,526
R212	On	01/08/2019	Bond Future			162.03745	162.03745	162.03439	162.03439			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			9.41601	85.99681	9.48218	85.58374		9.58	1,134,555,914.33	13,193	2,102
R213	On	02/05/2019	Bond Future			9.47177	83.92250	9.53998	83.50264		10.00	1,134,716,122.50	13,521	31,013
R213	On	01/08/2019	Bond Future			9.52471	85.54218	9.59526	85.11440		10.08	0.00	0	0
Total R213 Future												2,269,272,036.83	26,714	33,115

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2019	Bond Future	8.69	Call			0.21000	0.00021	0,380	8.75	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,134.35000	5.13435	4,721,450	8.75	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			0.25000	0.00025	0,440	8.75	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,066.94000	5.06694	4,654,060	8.75	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			0.18000	0.00018	0,320	8.75	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,201.84000	5.20184	4,788,910	8.75	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,586.83000	1.58683	1,788,570	9.99	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			1,894.19000	1.89419	1,676,070	9.99	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,617.18000	1.61718	1,821,280	10.00	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			1,862.92000	1.86292	1,647,160	10.00	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,556.63000	1.55663	1,755,990	9.98	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			1,925.68000	1.92568	1,705,180	9.98	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			3,930.84000	3.93084	4,209,750	10.74	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			1,591.51000	1.59151	1,442,640	10.74	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			3,971.13000	3.97113	4,251,360	10.76	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			1,573.71000	1.57371	1,426,160	10.76	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			3,890.92000	3.89092	4,168,470	10.73	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			1,609.74000	1.60974	1,459,510	10.73	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												2,269,272,036.83	26,714	33,115
R214	On	07/02/2019	Bond Future			9.80520	73.33386	9.88633	72.78557		12.75	499,403,586.60	6,810	10,546
R214	On	02/05/2019	Bond Future			9.85768	71.29592	9.94093	70.73847		13.34	499,427,919.60	7,005	21,437
R214	On	01/08/2019	Bond Future			9.90852	72.67194	9.99415	72.10388		13.40	0.00	0	0
Total R214 Future												998,831,506.20	13,815	31,983
R214	On	07/02/2019	Bond Future	9.04	Call			0.13000	0.00013	0,280	11.48	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			6,075.34000	6.07534	5,527,200	11.48	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			0.15000	0.00015	0,330	11.49	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			5,998.76000	5.99876	5,450,650	11.49	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			0.11000	0.00011	0,230	11.47	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			6,152.04000	6.15204	5,603,870	11.47	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			2,217.66000	2.21766	1,924,670	13.12	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,708.12000	1.70812	1,975,670	13.13	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			2,182.63000	2.18263	1,892,730	13.13	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,643.88000	1.64388	1,905,240	13.10	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			2,253.12000	2.25312	1,957,030	13.10	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,675.84000	1.67584	1,940,300	13.12	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,044.91000	4.04491	4,408,720	13.88	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			1,886.73000	1.88673	1,682,480	13.88	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,086.27000	4.08627	4,451,890	13.90	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			1,865.49000	1.86549	1,663,050	13.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.32	Call			4,003.88000	4.00388	4,365,880	13.86	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			1,908.39000	1.90839	1,702,330	13.86	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												998,831,506.20	13,815	31,983
Total for Bond												30,204,408,527.04	322,984	1,235,206
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future												0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
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

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

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/02/2019 GOVI			636.34200	636.34200	632.90400	632.90400			0.00	0	46
GOVI On 02/05/2019 GOVI			647.25000	647.25000	643.75500	643.75500			0.00	0	436
GOVI On 01/08/2019 GOVI			659.74000	659.74000	656.17900	656.17900			0.00	0	0
Total GOVI Future									0.00	0	482
GOVI On 07/02/2019 GOVI	666.51	Put			336,060.00000	33.60600	301,680,000		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			336,160.00000	33.61600	301,780,000		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			336,260.00000	33.62600	301,880,000		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	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			41,150.00000	4.11500	6,200,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			41,250.00000	4.12500	6,300,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			41,050.00000	4.10500	6,100,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/08/2019	GOVI	638.68	Call			174,990.00000	17.49900	210,600,000		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			174,890.00000	17.48900	210,500,000		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			175,090.00000	17.50900	210,700,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	482
Total for GOVI												0.00	0	482
AL37	On	07/02/2019	Index Future			615.71400	615.71400	614.23800	614.23800			0.00	0	0
AL37	On	02/05/2019	Index Future			626.26800	626.26800	624.76800	624.76800			0.00	0	0
AL37	On	01/08/2019	Index Future			638.35300	638.35300	636.82600	636.82600			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			710.34000	710.34000	707.43700	707.43700			0.00	0	0
AL7T	On	02/05/2019	Index Future			722.51600	722.51600	719.56500	719.56500			0.00	0	0
AL7T	On	01/08/2019	Index Future			736.45900	736.45900	733.45300	733.45300			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			642.78800	642.78800	639.36300	639.36300			0.00	0	396
ALBI	On	02/05/2019	Index Future			653.80600	653.80600	650.32400	650.32400			0.00	0	751
ALBI	On	01/08/2019	Index Future			666.42200	666.42200	662.87500	662.87500			0.00	0	0
Total ALBI Future												0.00	0	1,147
Total For ALBI												0.00	0	1,147
IGOV	On	07/02/2019	Index Future			256.86000	256.86000	256.89300	256.89300			0.00	0	105
IGOV	On	02/05/2019	Index Future			261.32200	261.32200	261.35600	261.35600			0.00	0	715
IGOV	On	01/08/2019	Index Future			266.42700	266.42700	266.46200	266.46200			0.00	0	0
Total IGOV Future												0.00	0	820
Total For IGOV												0.00	0	820
Total for Index												0.00	0	1,967
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			96.71000	96.71000	96.81000	96.81000			0.00	0	51
Total 5Y STND Future												0.00	0	51
Total For 5Y STND												0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									30,204,408,527.04	322,984	1,237,706
AA05 On 22/03/2019 Spot Bond			7.97500	103.45953	7.97500	103.43718			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.60448			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			8.91500	103.86858	8.91500	103.84370		534,900,000,000.00		60,000,000	30,000,000
Total AA07 SPOT								534,900,000,000.00		60,000,000	30,000,000
Total For AA07								534,900,000,000.00		60,000,000	30,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	103.06300	10.00000	103.03600			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	102.08733	10.84000	102.05757			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	104.58386	11.37000	104.55191			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB020L On 03/09/2022 Spot Bond			11.81000	104.80299	11.81000	104.76978			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	28.98780	100.00000	28.92293			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	27.84933	100.00000	27.78803			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABC12: On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000			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			4.82500	4.82500	4.82500	275.30316		386,000,000,000.00	80,000,000	40,000,000	
Total ABCPI3 SPOT								386,000,000,000.00	80,000,000	40,000,000	
Total For ABCPI3								386,000,000,000.00	80,000,000	40,000,000	
ABF19L: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ABF19U SPOT								0.00	0	0	
Total For ABF19U								0.00	0	0	
ABFN08: On 17/03/2020 Spot Bond					0.00000	101.84125		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					0.00000	101.13394		0.00	0	0	
Total ABFN09 SPOT								0.00	0	0	
Total For ABFN09								0.00	0	0	
ABFN10: On 28/10/2019 Spot Bond					0.00000	100.12948		0.00	0	0	
Total ABFN10 SPOT								0.00	0	0	
Total For ABFN10								0.00	0	0	
ABFN11: On 09/04/2019 Spot Bond					0.00000	100.51838		0.00	0	0	
Total ABFN12 SPOT								0.00	0	0	
Total For ABFN12								0.00	0	0	
ABFN13: On 14/05/2020 Spot Bond					0.00000	102.39485		0.00	0	0	
Total ABFN13 SPOT								0.00	0	0	
Total For ABFN13								0.00	0	0	
ABFN14: On 14/05/2022 Spot Bond					0.00000	101.79109		0.00	0	0	
Total ABFN14 SPOT								0.00	0	0	
Total For ABFN14								0.00	0	0	
ABFN15: On 11/11/2020 Spot Bond					0.00000	102.51621		0.00	0	0	
Total ABFN15 SPOT								0.00	0	0	
Total For ABFN15								0.00	0	0	
ABFN16: On 11/11/2022 Spot Bond					0.00000	103.11555		0.00	0	0	
Total ABFN16 SPOT								0.00	0	0	
Total For ABFN16								0.00	0	0	
ABFN17: On 17/05/2019 Spot Bond					0.00000	101.66351		0.00	0	0	
Total ABFN17 SPOT								0.00	0	0	
Total For ABFN17								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.61781				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.75142				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.63386				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.93658				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.00980				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.48970				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.26670				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.26758				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.36594				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.40678				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.43119				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.46375				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0

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 15/11/2021 Spot Bond					0.00000	101.64997				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.70044				0.00	0	6,500,000,000
Total ABFN32 SPOT										0.00	0	6,500,000,000
Total For ABFN32										0.00	0	6,500,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.71048				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					0.00000	103.14865				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	101.97302				0.00	128,000,000	64,000,000
Total ABK11 SPOT										0.00	128,000,000	64,000,000
Total For ABK11										0.00	128,000,000	64,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	99.39727				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.43616				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	101.07052				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.76683				0.00	0	142,468,800
Total ABK8 SPOT										0.00	0	142,468,800
Total For ABK8										0.00	0	142,468,800
ABK9 On 18/11/2019 Spot Bond					0.00000	101.71674				0.00	0	811,920
Total ABK9 SPOT										0.00	0	811,920
Total For ABK9										0.00	0	811,920
ABKI02 On 05/06/2020 Spot Bond			6.26000	6.26000	6.26000	143.73136				0.00	0	28,945,360
Total ABKI02 SPOT										0.00	0	28,945,360
Total For ABKI02										0.00	0	28,945,360
ABKI02 On 05/06/2020 Spot Bond			100.00000	42.78278	100.00000	42.68128				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/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
ABKI03 On 13/10/2021 Spot Bond			7.54000	7.54000	7.54000	123.77848			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	17.35912	100.00000	17.31793			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.25000	9.25000	9.25000	116.97309		925,000,000,000.00	100,000,000	50,000,000	
Total ABKI04 SPOT								925,000,000,000.00	100,000,000	50,000,000	
Total For ABKI04								925,000,000,000.00	100,000,000	50,000,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.86936	100.00000	10.84345			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	91.38533			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.08500	197.75914	4.08500	197.70798			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			3.95000	3.95000	3.95000	126.26021			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			3.83000	3.83000	3.83000	176.89107			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			3.73000	3.73000	3.73000	218.83068			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			9.62000	9.62000	9.62000	97.00157			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.24500	10.24500	10.24500	102.43271			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			8.29000	8.29000	8.29000	99.20738			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN87 On 21/12/2026 Spot Bond			10.79000	10.79000	10.79000	99.55806			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					0.00000	99.92928			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.31500	105.07206	8.31500	105.04854			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			7.73000	103.76760	7.73000	103.74586			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	101.99021	9.20000	101.96487			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			8.99500	103.90544	8.99500	103.88019			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			7.92000	104.25935	7.92000	104.23698		1,108,800,000,000.00	0.00	140,000,000	120,000,000
Total ABS14 SPOT								1,108,800,000,000.00	0.00	140,000,000	120,000,000
Total For ABS14								1,108,800,000,000.00	0.00	140,000,000	120,000,000
ABS15 On 11/11/2022 Spot Bond			8.90000	104.83186	8.90000	104.80665			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			9.53000	106.48793	9.53000	106.46055			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			9.84000	106.89321	9.84000	106.86485			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			9.47000	104.74062	9.47000	104.71385			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			8.53500	100.89515	8.53500	100.87198			0.00	0	8,000,000,000
Total ABS6 SPOT									0.00	0	8,000,000,000
Total For ABS6									0.00	0	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.90000	97.59786	9.90000	97.57181			0.00	0	3,560,000,000
Total ABS7 SPOT									0.00	0	3,560,000,000
Total For ABS7									0.00	0	3,560,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.23164	100.00000	12.20427			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.80500	3.80500	3.80500	287.41783			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			3.30000	153.63810	3.30000	153.60180			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	103.47700	10.00000	103.45000			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	90.31663			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	89.38176			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			7.88000	7.88000	7.88000	102.88566			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	227.69944			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond					0.00000	227.76167				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.00743				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.01062				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16€ On 20/06/2019 Spot Bond			8.51500	8.51500	8.51500	101.51349				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	101.00765				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	100.95490				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond					0.00000	101.37596				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	101.00216				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.65185				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.02839				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.03165				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL194 On 20/09/2022 Spot Bond					0.00000	101.03165			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.04958			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.04958			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	153.67471			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	156.38453			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	96.77115			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.99797			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.93823			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.00010			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.99373			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.97793			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.24690			0.00	0	0
Total AECI01 SPOT									0.00	0	0
Total For AECI01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AECI02 On 11/09/2023 Spot Bond					0.00000	101.55444				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					0.00000	101.59211				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.60138				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.61844				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	100.76527				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.24219				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.90826				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.93618				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.40801				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.23831				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.30551				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.29209				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.40173				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.36172				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.58092				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.62736				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			10.22000	102.66278	10.22000	102.61943				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.68292				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.75699				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.27495				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total AIG2U SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For AIG2U									10,000,000,000,000.00	10,000,000,000	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			7.80500	103.29602	7.80500	103.27415			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			9.59000	110.04299	9.59000	110.01468			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.41000	100.87609	9.41000	100.85047			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			11.03000	95.08327	11.03000	95.05508			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			4.14000	177.81645	4.14000	177.77021		414,000,000,000.00	100,000,000	50,000,000	
Total AIRL01 SPOT								414,000,000,000.00	100,000,000	50,000,000	
Total For AIRL01								414,000,000,000.00	100,000,000	50,000,000	
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.34499			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.17984			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.57099			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	102.27711			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.81943			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF08 On 24/07/2021 Spot Bond					0.00000	100.09183			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.09446			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,000
Total AS126U SPOT									0.00	0	5,000,000,000
Total For AS126U									0.00	0	5,000,000,000
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,000
Total AS127U SPOT									0.00	0	5,000,000,000
Total For AS127U									0.00	0	5,000,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS249U SPOT									0.00	0	0
Total For AS249U									0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS266U SPOT									0.00	0	0
Total For AS266U									0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS288U SPOT									0.00	0	0
Total For AS288U									0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS294U SPOT									0.00	0	0
Total For AS294U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.95497			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.98000	237.09550	3.98000	237.03485			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	101.18799			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	99.98466			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.99500	212.38438	3.99500	212.32998			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 22/04/2020 Spot Bond					0.00000	100.15281				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.00003				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	99.95293				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	99.76780				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.12407				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.96520				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.21306				0.00	10,800,000	0
Total ASN083 SPOT										0.00	10,800,000	0
Total For ASN083										0.00	10,800,000	0
ASN08: On 03/09/2020 Spot Bond					0.00000	101.56474				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	102.18046				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	300,000,000	300,000,000
Total ASN091 SPOT										0.00	300,000,000	300,000,000
Total For ASN091										0.00	300,000,000	300,000,000
ASN09: On 21/10/2020 Spot Bond					0.00000	100.17420				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09(On 10/11/2020 Spot Bond					0.00000	101.90663				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09(On 20/12/2020 Spot Bond					0.00000	84.72654				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	101.42814				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11(On 07/03/2021 Spot Bond					0.00000	101.31281				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11(On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12(On 20/12/2020 Spot Bond					0.00000	101.25965				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12(On 20/03/2019 Spot Bond					0.00000	100.97344				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12(On 24/02/2019 Spot Bond					0.00000	101.58971				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12(On 24/02/2019 Spot Bond					0.00000	101.57724				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13(On 24/02/2019 Spot Bond					0.00000	101.56400				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13(On 03/03/2019 Spot Bond					0.00000	101.41295				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13(On 03/03/2019 Spot Bond					0.00000	101.40154				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0

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 20/12/2020 Spot Bond					0.00000	101.24916			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.03000	150.47283	4.03000	150.43432			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.47626			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	80.56472			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	95.43065			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	99.83064			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			4.07500	150.28026	4.07500	150.24163			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	115.42361			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.45860			0.00	0	0
Total ASN152 SPOT									0.00	0	0
Total For ASN152									0.00	0	0

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 31/03/2028 Spot Bond			4.73000	164.81491	4.73000	164.76941			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	102.05152			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.73343			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.98461			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.36738			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.10438				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.14297				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.72725				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			4.37500	102.48704	4.37500	102.45989				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.94425				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.95289				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.01277				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.83837				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	102.00062				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.46518				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.51281				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0

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 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.43719				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	101.22833				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.43119				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	101.10228				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	100.94952				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	101.77290				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	101.82160				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	101.73064				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	101.67922				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	101.19169				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	100.81246				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	100.99165				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN31(On 20/12/2023 Spot Bond					0.00000	100.19878			0.00	0	0
Total ASN310 SPOT									0.00	0	0
Total For ASN310									0.00	0	0
ASN314 On 17/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN314 SPOT									0.00	0	0
Total For ASN314									0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.82959			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			8.61500	103.00723	8.61500	102.98336			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			8.56500	105.21880	8.56500	105.19442		966,132,000,000.00	112,800,000	56,400,000	
Total BAW21 SPOT								966,132,000,000.00	112,800,000	56,400,000	
Total For BAW21								966,132,000,000.00	112,800,000	56,400,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.22539	9.30000	103.19947			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.44425			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.47662			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.74078			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW28 On 06/06/2022 Spot Bond					0.00000	102.63888				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.62099				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.27336				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					0.00000	100.87794				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	100.92027				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	101.11976				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.42047				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.25543				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.37040				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			11.95000	104.31787	11.95000	104.28443				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			11.91500	11.91500	11.91500	101.55376				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.94189				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.88911				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.16667				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.89663				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.85902				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.88922				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			11.95000	11.95000	11.95000	98.32642				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.84035				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.03797				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.84035				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					0.00000	101.12179				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	105.64277				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.15931				0.00	0	2,680,000,000
Total BAYB11 SPOT										0.00	0	2,680,000,000
Total For BAYB11										0.00	0	2,680,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.00947			0.00	0	0
Total BAYB12 SPOT									0.00	0	0
Total For BAYB12									0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.02734			0.00	0	0
Total BAYB13 SPOT									0.00	0	0
Total For BAYB13									0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.02734			0.00	0	0
Total BAYB14 SPOT									0.00	0	0
Total For BAYB14									0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.02734			0.00	0	0
Total BAYB15 SPOT									0.00	0	0
Total For BAYB15									0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD31 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
BAYD41 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
BAYD51 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
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC124 On 30/05/2019 Spot Bond					0.00000	101.25252			0.00	0	0
Total BC124 SPOT									0.00	0	0
Total For BC124									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.33645			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.78406				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.82761				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.14503				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.80492				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.86000	8.86000	8.86000	201.45395				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.86000	8.86000	8.86000	202.07930				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			9.24500	9.24500	9.24500	95.37295				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	10.26652	100.00000	10.24367				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	99.80800				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.98381				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			8.54000	103.84533	8.54000	103.82134				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL03 On 05/02/2020 Spot Bond					0.00000	101.60583			0.00	40,000,000	20,000,000
Total BGL03 SPOT									0.00	40,000,000	20,000,000
Total For BGL03									0.00	40,000,000	20,000,000
BGL04 On 05/02/2020 Spot Bond			8.28000	101.50907	8.28000	101.48670			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			10.41500	105.95582	10.41500	105.92610			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.82451			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			10.88000	107.50993	10.88000	107.47848			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.65549			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.11500	105.73360	10.11500	105.70479		1,011,500,000,000.00		100,000,000	50,000,000
Total BGL09 SPOT								1,011,500,000,000.00		100,000,000	50,000,000
Total For BGL09								1,011,500,000,000.00		100,000,000	50,000,000
BGL10 On 05/05/2021 Spot Bond					0.00000	99.76794			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			10.89500	105.88721	10.89500	105.85618		435,800,000,000.00		40,000,000	20,000,000
Total BGL11 SPOT								435,800,000,000.00		40,000,000	20,000,000
Total For BGL11								435,800,000,000.00		40,000,000	20,000,000
BGL12 On 20/08/2021 Spot Bond					0.00000	107.26443			0.00	80,000,000	40,000,000
Total BGL12 SPOT									0.00	80,000,000	40,000,000
Total For BGL12									0.00	80,000,000	40,000,000
BGL13 On 20/08/2021 Spot Bond			9.54500	110.03655	9.54500	110.00867			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	102.90763			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL15 On 17/03/2022 Spot Bond					0.00000	103.97632				0.00	20,000,000	10,000,000
Total BGL15 SPOT										0.00	20,000,000	10,000,000
Total For BGL15										0.00	20,000,000	10,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.90681				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.14145				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.87453				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.45951				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	104.85505				0.00	0	10,045,680,900
Total BGT01 SPOT										0.00	0	10,045,680,900
Total For BGT01										0.00	0	10,045,680,900
BID05 On 30/06/2019 Spot Bond					0.00000	100.89871				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.63500	100.80269	8.63500	100.77968				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.90347				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.69327				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.75033				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.71053				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID11 On 15/11/2023 Spot Bond			9.05000	104.06428	9.05000	104.03884			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.92311			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.24811			0.00	0	0
Total BNPP02 SPOT									0.00	0	0
Total For BNPP02									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.85341			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.27345			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	100.78966			0.00	0	0
Total BPPF07 SPOT									0.00	0	0
Total For BPPF07									0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.82027			0.00	0	0
Total BPPF08 SPOT									0.00	0	0
Total For BPPF08									0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	100.01224			0.00	0	0
Total BPPF10 SPOT									0.00	0	0
Total For BPPF10									0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.01712			0.00	0	0
Total BPPF11 SPOT									0.00	0	0
Total For BPPF11									0.00	0	0
BPPF1 On 09/10/2019 Spot Bond					0.00000	100.42289			0.00	0	0
Total BPPF12 SPOT									0.00	0	0
Total For BPPF12									0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.56692			0.00	0	0
Total BPPF13 SPOT									0.00	0	0
Total For BPPF13									0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	100.10494			0.00	0	0
Total BPPF14 SPOT									0.00	0	0
Total For BPPF14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BS2A1L 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
BS2A2L 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
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.82294			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.81409			0.00	0	0
Total BWZ21B SPOT									0.00	0	0
Total For BWZ21B									0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.25564			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.96971			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	99.89650			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			9.15500	99.92481	9.15500	99.89977			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	103.45143			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			9.38500	105.66952	9.38500	105.64319			0.00	0	830,000,000
Total CBL18 SPOT									0.00	0	830,000,000
Total For CBL18									0.00	0	830,000,000
CBL20 On 14/12/2019 Spot Bond					0.00000	104.04919			0.00	0	200,000,000
Total CBL20 SPOT									0.00	0	200,000,000
Total For CBL20									0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.21500	101.11100	9.21500	101.08585			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	99.82324			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	102.31031			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			9.51500	105.73224	9.51500	105.70509		190,300,000,000.00		20,000,000	10,000,000
Total CBL26 SPOT								190,300,000,000.00		20,000,000	10,000,000
Total For CBL26								190,300,000,000.00		20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL27 On 12/05/2020 Spot Bond					0.00000	102.70965				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.59593				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			10.21500	109.43216	10.21500	109.40221				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			10.09000	107.70779	10.09000	107.67867				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.45000	107.31935	10.45000	107.28916				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			10.39000	10.39000	10.39000	99.55647				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	103.47700	10.00000	103.45000				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.99089				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	102.44775				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	104.55531				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.40092				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.36167				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR29 On 08/02/2021 Spot Bond					0.00000	103.60531			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.20994			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.06593			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	101.93885			0.00	0	0
Total CGR37 SPOT									0.00	0	0
Total For CGR37									0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	102.29555			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.97922			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	99.78789			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.73833			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	150.26534	3.14000	150.15554			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			4.00000	4.00000	4.00000	146.34690			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000			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	104.03840	8.59000	103.99092			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	103.98245	9.35000	103.95599			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			8.31500	103.50456	8.31500	103.48129			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	103.47700	10.00000	103.45000			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/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
CLN313 On 14/11/2022 Spot Bond					0.00000	102.00388				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.90000	97.83984	10.90000	97.81116				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.42000	99.24257	11.42000	99.21213				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.10448				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.96298				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	101.10228				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	101.17583				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.33235				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	100.91062				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.08000	105.64136	10.08000	105.61266				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	100.98166				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	99.74786				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			12.22000	107.49671	12.22000	107.46148			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	99.73825			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.00030			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	109.73150			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	100.96844			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.91500	105.39533	8.91500	105.36993			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	100.07651			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	102.13453	10.98000	102.10437			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	103.95111	11.00000	103.92037			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	101.09144			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			12.01000	104.42029	12.01000	104.38665			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.18406			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN386 On 20/03/2021 Spot Bond					0.00000	100.98622				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.00015				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	101.04444				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	100.99163				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	101.06558				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.57652				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.89752				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.88729				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.99151				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.99677				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN409 On 18/07/2020 Spot Bond					0.00000	100.29154				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.09152				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.54820				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.03830				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.16545				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	101.13357				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.31019				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.01748				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	101.18616				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	53.54656				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	101.19666				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	100.00033				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.86005				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	101.40641				0.00	0	300,000,000
Total CLN429 SPOT										0.00	0	300,000,000
Total For CLN429										0.00	0	300,000,000
CLN43 On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	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					0.00000	101.08629				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN437 On 20/12/2020 Spot Bond					0.00000	101.03894				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	99.82489				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	101.92765				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN444 On 23/05/2021 Spot Bond					0.00000	101.81269				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			9.01500	106.81676	9.01500	106.79075				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.30000	149.32186	4.30000	149.28258				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.50000	109.74452	6.50000	109.70926				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.44000	110.10457	6.44000	110.06938				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond					0.00000	101.70995				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	101.21996				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	101.78172				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0

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 29/11/2021 Spot Bond					0.00000	102.43499				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	101.55352				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	103.90229				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.08500	107.45233	10.08500	107.42361				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			9.83000	104.37611	9.83000	104.34845				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					0.00000	101.10065				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					0.00000	100.77110				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46 On 28/03/2020 Spot Bond					0.00000	100.77197				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46 On 28/03/2022 Spot Bond					0.00000	102.03166				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47 On 17/05/2019 Spot Bond					0.00000	101.63877				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47 On 19/11/2022 Spot Bond					0.00000	101.93897				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 23/06/2021 Spot Bond					0.00000	101.78442				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN476 On 20/09/2020 Spot Bond					0.00000	101.09678				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	19.87404	100.00000	19.82957				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	101.77738				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.90535				0.00	0	150,000,000
Total CLN482 SPOT										0.00	0	150,000,000
Total For CLN482										0.00	0	150,000,000
CLN483 On 20/05/2021 Spot Bond					0.00000	103.35150				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.43749				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.01500	103.10148	9.01500	103.07651				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	101.60335				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			12.51000	102.10525	12.51000	102.11447				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			9.31000	99.55627	9.31000	99.53125				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					0.00000	101.14949				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN49(On 28/03/2022 Spot Bond					0.00000	102.02846				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49 On 07/06/2022 Spot Bond					0.00000	101.77738				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49 On 30/09/2019 Spot Bond					0.00000	100.76125				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49 On 20/06/2022 Spot Bond					0.00000	101.09597				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49 On 07/06/2022 Spot Bond			11.51500	108.55267	11.51500	102.71365				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49 On 29/08/2020 Spot Bond					0.00000	101.46374				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49 On 04/09/2024 Spot Bond			10.11000	103.90239	10.11000	103.87409				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49 On 04/09/2024 Spot Bond					0.00000	103.04281				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49 On 08/06/2022 Spot Bond					0.00000	104.09185				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49 On 20/05/2021 Spot Bond					0.00000	101.72707				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50 On 10/10/2020 Spot Bond					0.00000	100.44298				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50 On 11/10/2022 Spot Bond					0.00000	100.44580				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN502 On 11/10/2024 Spot Bond					0.00000	100.46167				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	101.13061				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	100.46167				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.09017				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	99.95568				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	101.10747				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	101.76119				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.43885				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.52239				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	101.66492				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	101.84826				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					0.00000	102.20671				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN516 On 15/09/2022 Spot Bond			9.96000	100.82441	9.96000	103.69134				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	103.33666	10.01000	102.44445				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.68394				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	100.52056	9.60000	102.08219				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.18747				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.98801				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.54271				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.88165				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	103.59128	9.20000	103.56554				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.09074				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	100.00022				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					0.00000	105.51688				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN528 On 25/11/2022 Spot Bond					0.00000	102.91500				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	104.16250				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	101.14046				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	101.18747				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.06017				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	101.04437				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	100.25960				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.47000	10.47000	10.47000	99.72501				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	98.04769				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	100.06981				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	101.90748				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN539 On 20/12/2023 Spot Bond					0.00000	101.30185				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54(On 17/01/2024 Spot Bond					0.00000	100.31090				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54(On 20/12/2023 Spot Bond					0.00000	103.29491				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54(On 30/05/2022 Spot Bond					0.00000	101.50392				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54(On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54(On 20/12/2023 Spot Bond					0.00000	101.09169				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54(On 17/01/2024 Spot Bond					0.00000	100.30649				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54(On 21/08/2026 Spot Bond			9.94000	103.92889	9.94000	104.76114				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54(On 29/03/2025 Spot Bond			9.99000	102.76428	9.99000	103.70045				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54(On 12/11/2025 Spot Bond			10.08000	102.12814	10.08000	102.51712				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54(On 07/12/2025 Spot Bond			4.23000	4.23000	4.23000	101.02570				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55(On 18/04/2028 Spot Bond					0.00000	232.85824				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55(On 07/12/2025 Spot Bond			4.23000	4.23000	4.23000	101.02487				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN55 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
CLN55 On 20/12/2023 Spot Bond					0.00000	100.65508				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55 On 20/12/2020 Spot Bond					0.00000	100.40543				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55 On 15/11/2023 Spot Bond					0.00000	100.19981				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55 On 12/11/2023 Spot Bond					0.00000	100.13940				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.24500	95.39664	9.24500	95.37295				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			8.86000	8.86000	8.86000	201.45395				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.86000	8.86000	8.86000	202.07930				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	100.96545				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	100.96538			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.00204			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.76748			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			8.76500	114.03735	8.76500	114.01048			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.99500	107.20215	8.99500	107.17610			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			10.50000	106.00001	10.50000	105.97021		210,000,000,000.00		20,000,000	10,000,000
Total COJ08 SPOT								210,000,000,000.00		20,000,000	10,000,000
Total For COJ08								210,000,000,000.00		20,000,000	10,000,000
COJG0 On 09/06/2024 Spot Bond			9.76000	103.12309	9.76000	103.09610			0.00	0	50,000,000
Total COJG01 SPOT									0.00	0	50,000,000
Total For COJG01									0.00	0	50,000,000
COT01 On 03/04/2023 Spot Bond			10.15500	99.44144	10.15500	99.41438			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.63500	95.30948	11.63500	95.27988			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.59000	89.43340	11.59000	89.40572			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			12.12500	12.12500	12.12500	96.18318			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS002 On 17/12/2020 Spot Bond					0.00000	100.99246			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	101.07049			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.16061			0.00	0	0
Total DENG83 SPOT									0.00	0	0
Total For DENG83									0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	100.84752			0.00	0	0
Total DENG84 SPOT									0.00	0	0
Total For DENG84									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.98135			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	100.77538			0.00	0	0
Total DENG86 SPOT									0.00	0	0
Total For DENG86									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.80127			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.85138			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0

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 11/12/2019 Spot Bond					0.00000	101.16063			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					0.00000	0.00000			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	85.96644			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	101.82983			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.61064			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.84401			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			9.91000	9.91000	9.91000	104.32190			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.64579			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			8.41000	102.34033	8.41000	102.31717			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			7.63000	101.53480	7.63000	101.51414		2,189,810,000,000.00	287,000,000	1,777,000,000	
Total DV22 SPOT								2,189,810,000,000.00	287,000,000	1,777,000,000	
Total For DV22								2,189,810,000,000.00	287,000,000	1,777,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	48.71859	100.00000	48.61135		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			9.04000	107.41242	9.04000	107.38662		122,226,224,000.00	13,520,600	1,751,611,200	
Total DV23 SPOT								122,226,224,000.00	13,520,600	1,751,611,200	
Total For DV23								122,226,224,000.00	13,520,600	1,751,611,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23/R On 27/02/2023 Spot Bond			100.00000	17.36569	100.00000	17.32746			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	17.36569	100.00000	17.32746			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			9.31000	105.81242	9.31000	105.78627			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	104.30719	9.69000	104.28038			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.30719	9.69000	104.28038			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			11.27000	97.55364	11.27000	97.52458			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	104.48896	10.10000	104.46098			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.48896	10.10000	104.46098			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.63868			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.45509			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					0.00000	101.05764			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	101.57246			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20D On 23/10/2020 Spot Bond					0.00000	100.11299			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.47525			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.38219			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	102.21144				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	100.08807				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.02423				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			8.08000	107.44539	8.08000	107.42226				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	38.87180	100.00000	38.78623				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			7.89000	105.48918	7.89000	105.46665				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			8.72500	106.41977	8.72500	106.39467				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			9.62000	105.05430	9.62000	105.02703				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			4.24000	104.97240	4.24000	104.94475				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			4.02500	95.09336	4.02500	95.06904				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	122.83322	2.25000	122.80764				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			3.88000	129.41864	3.87000	129.48976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.88000	115.61359	3.88000	115.58426				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.88000	113.28503	3.88000	113.25649				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			3.90000	105.22267	3.90000	105.19600				0.00	0	261,800,000
Total EL31 SPOT										0.00	0	261,800,000
Total For EL31										0.00	0	261,800,000
EL36 On 31/01/2036 Spot Bond			3.99500	96.55853	3.99500	96.53392				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	122.83322	2.25000	122.80764				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			8.44500	102.94583	8.44500	102.92231				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			8.41500	108.50535	8.41500	108.48065				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			10.76000	99.55743	10.76000	99.52860				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.07000	11.07000	11.07000	95.29754				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			11.24500	11.24500	11.24500	100.84871				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			10.74000	10.74000	10.74000	99.68427				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			10.59000	10.59000	10.59000	100.25875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.34000	11.34000	11.34000	85.68723				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.04301				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.03348				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.31687				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.35968				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.58274				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.12481				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.75787				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.35845				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.50670				0.00	60,000,000	30,000,000
Total EPF014 SPOT										0.00	60,000,000	30,000,000
Total For EPF014										0.00	60,000,000	30,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	101.38779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	101.23519				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond					0.00000	101.25636				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.15545				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					0.00000	101.28362				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC37 On 06/09/2019 Spot Bond					0.00000	101.21562				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC39 On 03/04/2019 Spot Bond					0.00000	100.73488				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	99.80697				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					0.00000	98.99428				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.00008				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					0.00000	101.70535				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.76292				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	101.80076				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	101.95385				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	103.47700	10.00000	103.45000				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.47430				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.78879				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.92847				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.63863				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.69589				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			9.17000	102.82964	9.17000	102.80417			286,301,088,976,000.00	31,221,492,800	15,620,670,100	
Total ES23 SPOT									16,301,088,976,000.00	31,221,492,800	15,620,670,100	
Total For ES23									16,301,088,976,000.00	31,221,492,800	15,620,670,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.10788	10.00000	100.08090			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			10.09000	91.30151	10.09000	91.27681			609,788,930,038,000.00	60,434,978,200	30,832,861,200	
Total ES26 SPOT									19,788,930,038,000.00	60,434,978,200	30,832,861,200	
Total For ES26									19,788,930,038,000.00	60,434,978,200	30,832,861,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.54922	7.85000	102.52752			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			10.93000	78.03635	11.00500	77.57477			49,636,131,378,000.00	4,541,274,600	6,803,300,000	
Total ES33 SPOT									19,636,131,378,000.00	4,541,274,600	6,803,300,000	
Total For ES33									19,636,131,378,000.00	4,541,274,600	6,803,300,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.80474	7.50000	102.78384			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			11.24500	79.72308	11.24500	79.69912			15,923,421,527,000.00	1,416,044,600	4,015,727,800	
Total ES42 SPOT									15,923,421,527,000.00	1,416,044,600	4,015,727,800	
Total For ES42									15,923,421,527,000.00	1,416,044,600	4,015,727,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.21971	8.50000	102.19633			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESF01U SPOT										0.00	0	0
Total For ESF01U										0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.26522				0.00	6,300,000,000	6,300,000,000
Total ESFR03 SPOT										0.00	6,300,000,000	6,300,000,000
Total For ESFR03										0.00	6,300,000,000	6,300,000,000
EXX02 On 19/05/2019 Spot Bond					0.00000	101.79896				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.97070				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.00211				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	13.13998	100.00000	13.10814				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	21.42709	100.00000	21.37519				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.57093				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.79619				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.37843				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.00253				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.84011				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.77285				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.65165				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT003 On 01/02/2019 Spot Bond					0.00000	101.48227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FNT003 SPOT										0.00	0	0
Total For FNT003										0.00	0	0
FNT004 On 15/02/2019 Spot Bond					0.00000	101.02329				0.00	0	0
Total FNT004 SPOT										0.00	0	0
Total For FNT004										0.00	0	0
FNT006 On 03/05/2019 Spot Bond					0.00000	100.27452				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	101.58913				0.00	0	424,000,000
Total FRB12 SPOT										0.00	0	424,000,000
Total For FRB12										0.00	0	424,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	102.49665				0.00	0	300,000,000
Total FRB13 SPOT										0.00	0	300,000,000
Total For FRB13										0.00	0	300,000,000
FRB14 On 02/06/2021 Spot Bond			10.11500	10.11500	10.11500	101.30477				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.79799				0.00	20,000,000	10,000,000
Total FRB15 SPOT										0.00	20,000,000	10,000,000
Total For FRB15										0.00	20,000,000	10,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.59424				0.00	40,000,000	20,000,000
Total FRB16 SPOT										0.00	40,000,000	20,000,000
Total For FRB16										0.00	40,000,000	20,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.07899				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.72856				0.00	60,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB18 SPOT									0.00	60,000,000	30,000,000
Total For FRB18									0.00	60,000,000	30,000,000
FRB19 On 14/04/2021 Spot Bond			10.81500	106.52265	10.81500	106.49182			648,900,000,000.00	60,000,000	30,000,000
Total FRB19 SPOT									648,900,000,000.00	60,000,000	30,000,000
Total For FRB19									648,900,000,000.00	60,000,000	30,000,000
FRB20 On 15/04/2021 Spot Bond					0.00000	104.56545			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.46173			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.09765			0.00	40,000,000	20,000,000
Total FRB22 SPOT									0.00	40,000,000	20,000,000
Total For FRB22									0.00	40,000,000	20,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	103.85171			0.00	0	326,230,800
Total FRB23 SPOT									0.00	0	326,230,800
Total For FRB23									0.00	0	326,230,800
FRB24 On 08/11/2023 Spot Bond					0.00000	102.54709			0.00	0	3,600,000,000
Total FRB24 SPOT									0.00	0	3,600,000,000
Total For FRB24									0.00	0	3,600,000,000
FRBI22 On 31/01/2022 Spot Bond			3.45000	152.98127	3.45000	152.94450			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			3.52500	3.52500	3.52500	290.85403			0.00	0	69,300,000
Total FRBI23 SPOT									0.00	0	69,300,000
Total For FRBI23									0.00	0	69,300,000
FRBI25 On 31/01/2025 Spot Bond			3.79000	3.79000	3.79000	127.38902			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			4.11000	173.05796	4.11000	173.01306			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.17500	4.17500	4.17500	87.26222			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.26000	4.26000	4.26000	206.06246			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.62500	90.47993	4.62500	90.45522				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			4.64000	91.12818	4.64000	91.10326				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.51000	8.51000	8.51000	85.92761				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.68000	9.68000	9.68000	58.66760				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.74000	9.74000	9.74000	57.86146				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.60000	4.60000	4.60000	121.78880				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	101.97115				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17 On 20/09/2020 Spot Bond					0.00000	101.10939				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	91.98634				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18 On 20/03/2019 Spot Bond					0.00000	101.02676				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18 On 20/03/2019 Spot Bond					0.00000	101.02883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	100.75643				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	101.07901				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.12246				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	102.53197				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	101.06028				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	102.01875				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	102.20411				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0

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 04/11/2019 Spot Bond					0.00000	102.07868				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			4.11000	150.13071	4.11000	150.09197				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.70829				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			4.97000	146.51086	4.97000	146.46971				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	101.50792				0.00	0	300,000,000
Total FRC234 SPOT										0.00	0	300,000,000
Total For FRC234										0.00	0	300,000,000
FRC23: On 08/02/2020 Spot Bond					0.00000	99.31151				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	97.72839				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	99.64234				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	98.55636				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.49744				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	99.08120				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	98.93370				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0

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 19/10/2020 Spot Bond					0.00000	100.37521				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.17090				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	100.37150				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	100.29894				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	99.79532				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.80088				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	98.09449				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	100.29801				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	102.17147				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.13737				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.98594				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0

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 17/07/2027 Spot Bond					0.00000	102.29893			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					0.00000	100.75813			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	102.30392			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC25(On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	106.94274			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	107.62186	3.45500	107.59597			0.00	0	0
Total FRC260 SPOT									0.00	0	0
Total For FRC260									0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	100.43573			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	100.34540			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26(On 15/03/2019 Spot Bond					0.00000	100.93515			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	100.34465			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC26(On 20/06/2021 Spot Bond					0.00000	101.19675			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC26(On 23/08/2019 Spot Bond					0.00000	101.51639			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC26(On 06/08/2023 Spot Bond					0.00000	105.45652			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC26(On 21/10/2019 Spot Bond					0.00000	100.15546			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC27(On 16/11/2019 Spot Bond					0.00000	101.61873			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC27(On 30/01/2023 Spot Bond					0.00000	99.95226			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	99.94913			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC27(On 07/12/2023 Spot Bond			8.82000	102.31910	8.82000	101.24064			0.00	0	0
Total FRC273 SPOT									0.00	0	0
Total For FRC273									0.00	0	0
FRC27(On 02/05/2028 Spot Bond			9.80000	102.35305	9.80000	102.32600			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC27(On 12/12/2020 Spot Bond					0.00000	101.14683			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC27(On 12/12/2020 Spot Bond					0.00000	101.14938			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC27(On 04/03/2021 Spot Bond					0.00000	101.31329			0.00	0	0
Total FRC277 SPOT									0.00	0	0
Total For FRC277									0.00	0	0
FRC27(On 27/03/2020 Spot Bond					0.00000	100.72613			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC27(On 21/11/2022 Spot Bond					0.00000	101.63657			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0
FRC28(On 20/12/2023 Spot Bond					0.00000	101.06011			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0

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 03/09/2019 Spot Bond					0.00000	101.94423				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	103.35940				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28 On 26/01/2021 Spot Bond					0.00000	100.00025				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28 On 11/11/2024 Spot Bond					0.00000	103.21434				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					0.00000	100.97900				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		180,000,000,000,000.00		1,800,000,000	1,800,000,000	
Total FRC286 SPOT								180,000,000,000,000.00		1,800,000,000	1,800,000,000	
Total For FRC286								180,000,000,000,000.00		1,800,000,000	1,800,000,000	
FRC66 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	147.38631				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			4.69000	4.69000	4.69000	147.63748				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			4.67000	4.67000	4.67000	147.72131				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			4.62000	87.17579	4.62000	87.15195			0.00	0	10,000,000
Total FRI33 SPOT									0.00	0	10,000,000
Total For FRI33									0.00	0	10,000,000
FRI38 On 31/01/2038 Spot Bond			4.60000	99.20526	4.60000	99.17837			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.65965			0.00	0	500,000,000
Total FRJ19 SPOT									0.00	0	500,000,000
Total For FRJ19									0.00	0	500,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.97263			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.45333			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.49691			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					0.00000	100.85990			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.90030			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.60667			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01I 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
FRS02I 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			3.42800	3.42800	3.42800	99.70676			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10D On 31/01/2038 Spot Bond			3.84500	3.84500	3.84500	110.72121			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10E On 23/01/2024 Spot Bond					0.00000	100.01636			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10F On 23/01/2024 Spot Bond					0.00000	100.01636			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10G On 31/01/2038 Spot Bond			3.98500	108.49124	3.98500	108.46361			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10H On 07/12/2033 Spot Bond			3.93000	213.95697	3.93000	213.90255			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			4.77500	96.74047	4.77500	96.71381			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			3.96000	3.96000	3.96000	213.17501			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	99.97246			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			4.15000	124.89736	4.15000	124.86499			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	113.06319	3.70500	113.03525			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			4.51500	100.42989	4.51500	100.40290			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			4.08000	210.34906	4.08000	210.29469			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			4.13000	209.16287	4.13000	209.10852			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			3.68000	159.86948	3.68000	112.21118			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			4.16000	208.45506	4.16000	208.40075			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			5.34500	89.21329	5.34500	89.18736			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			4.91000	162.50727	4.91000	162.46163			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			4.87500	95.36542	4.87500	95.33887			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			4.43000	168.74557	4.43000	168.70036				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			4.49000	167.95086	4.49000	167.90559				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			4.67000	196.85813	4.67000	196.80414				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					0.00000	92.85606				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			4.80500	96.32543	4.80500	96.29882				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			5.06000	5.06000	5.06000	92.85748				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			4.58500	99.42005	4.58500	99.39315				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			4.30000	170.48236	4.30000	170.43729				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			4.44000	201.98780	4.44000	201.93366				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			4.43000	168.74557	4.43000	168.70036				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			4.43000	168.74557	4.43000	168.70036				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.72000	164.94420	4.72000	164.89872				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			4.45000	122.83742	4.45000	122.80461			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			3.81000	151.41849	3.81000	151.38064			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			4.78000	164.17012	4.78000	164.12458			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			4.82000	163.65639	4.82000	163.61083			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			4.42000	123.04169	4.42000	123.00892			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			4.24000	171.29091	4.24000	171.24589			0.00	0	2,000,000,000
Total FRS152 SPOT									0.00	0	2,000,000,000
Total For FRS152									0.00	0	2,000,000,000
FRS153 On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	163.48267			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					0.00000	42.45404			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					0.00000	51.14590			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					0.00000	57.93099			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					0.00000	62.54418			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					0.00000	34.68755			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					0.00000	42.12581			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	49.12912			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	53.79581			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	17.90357			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	27.26684			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					0.00000	26.56576			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					0.00000	18.31501			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					0.00000	100.00000			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS17: On 16/10/2022 Spot Bond					0.00000	100.29059			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS17: On 16/10/2024 Spot Bond					0.00000	100.30830			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS17: On 13/11/2020 Spot Bond					0.00000	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					0.00000	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					0.00000	43.02298				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	43.02292				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	60.14400				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS178 On 02/08/2019 Spot Bond					0.00000	98.97820				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS179 On 15/08/2019 Spot Bond					0.00000	97.51017				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					0.00000	101.03115				0.00	400,000,000	100,000,000
Total FRS180 SPOT										0.00	400,000,000	100,000,000
Total For FRS180										0.00	400,000,000	100,000,000
FRS181 On 19/09/2019 Spot Bond					0.00000	86.36245				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					0.00000	100.84408				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					0.00000	90.39136				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					0.00000	88.09622				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					0.00000	94.56813				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS187 On 23/01/2024 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS187 SPOT									0.00	0	0
Total For FRS187									0.00	0	0
FRS188 On 23/01/2024 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS188 SPOT									0.00	0	0
Total For FRS188									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.43500	3.43500	3.43500	291.96891			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.32500	3.32500	3.32500	293.33848			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			4.04500	4.04500	4.04500	284.51098			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			3.60000	152.32778	3.60000	152.29056			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.00006			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			3.30000	153.63810	3.30000	153.60180			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	102.03254			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			3.82500	104.67632	3.82500	104.64992			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			3.45000	81.21390	3.45000	113.24341			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			3.61000	3.61000	3.61000	128.67253			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	128.45760			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			4.23500	4.23500	4.23500	282.23460			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.20000	103.20875	7.20000	103.18859			0.00	0	20,000,000
Total FRX19 SPOT									0.00	0	20,000,000
Total For FRX19									0.00	0	20,000,000
FRX20 On 01/10/2020 Spot Bond			8.27500	103.59174	8.27500	103.56866		662,000,000,000.00		80,000,000	1,295,000,000
Total FRX20 SPOT								662,000,000,000.00		80,000,000	1,295,000,000
Total For FRX20								662,000,000,000.00		80,000,000	1,295,000,000
FRX23 On 28/02/2023 Spot Bond			8.80000	8.80000	8.80000	99.66027		8,800,000,000,000.00		1,000,000,000	1,000,000,000
Total FRX23 SPOT								8,800,000,000,000.00		1,000,000,000	1,000,000,000
Total For FRX23								8,800,000,000,000.00		1,000,000,000	1,000,000,000
FRX24 On 10/12/2024 Spot Bond			9.34000	107.70867	9.34000	107.68166			0.00	0	5,000,000,000
Total FRX24 SPOT									0.00	0	5,000,000,000
Total For FRX24									0.00	0	5,000,000,000
FRX25 On 26/07/2025 Spot Bond			9.84000	99.65455	9.84000	99.62810			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			9.76000	101.72503	9.76000	101.69840			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.81000	106.12425	9.81000	106.09619			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			9.99000	100.86732	9.99000	100.84016			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			10.35000	96.06066	10.35000	96.03431			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.50000	97.39048	10.50000	97.36340			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX32 On 31/03/2032 Spot Bond			10.53000	103.39650	10.53000	103.36735			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			11.43500	73.91500	11.43500	73.89242			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					0.00000	101.57343			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.62357			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.67057			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	101.87729			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.62268			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.10931			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.46184			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.52951			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.56523			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.59155			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	103.23707			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.61275			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.49542			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.51257			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31B On 25/02/2020 Spot Bond					0.00000	101.62399			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.76105			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.84668			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.07699				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.01997				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.97164				0.00	0	290,000,000
Total GRT10 SPOT										0.00	0	290,000,000
Total For GRT10										0.00	0	290,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	103.13692				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.51361				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.30994				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.77766				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.36768				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.86290				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			9.55000	105.10657	9.55000	105.07965				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT18 On 13/03/2020 Spot Bond					0.00000	101.53385				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.88752				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.85494				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.39000	100.74670	10.39000	100.71867				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.28447				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.51369				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.15661				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.28915				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.23753				0.00	0	1,500,000,000
Total GRT26G SPOT										0.00	0	1,500,000,000
Total For GRT26G										0.00	0	1,500,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.72602				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.11660				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.14311				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT30 On 10/12/2025 Spot Bond					0.00000	101.17632			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
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.48180			0.00	0	0
Total HC2T3 SPOT									0.00	0	0
Total For HC2T3									0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.37747			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.00511			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.51622			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.42012			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.42523			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.85227			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.70222			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB10 On 17/03/2022 Spot Bond					0.00000	100.97478				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
HPF04/ On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.85851				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.36318				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.49234				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.70454				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			7.33500	103.33172	7.33500	103.31149				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	36.33028	100.00000	36.25030				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			3.78500	287.73374	3.78500	287.66166				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			3.96500	3.96500	3.96500	288.74698				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0

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 28/02/2033 Spot Bond			3.75000	84.64151	3.75000	100.05527			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			10.81500	88.30674	10.81500	88.28146			0.00	0	1,990,000,000
Total HWAY34 SPOT									0.00	0	1,990,000,000
Total For HWAY34									0.00	0	1,990,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.20964	100.00000	9.18936			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.82000	87.98962	10.82000	87.96442			0.00	0	500,000,000
Total HWAY35 SPOT									0.00	0	500,000,000
Total For HWAY35									0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.20947	100.00000	9.18919			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.50556			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.15421			0.00	0	230,000,000
Total HWF09 SPOT									0.00	0	230,000,000
Total For HWF09									0.00	0	230,000,000
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	103.47700	10.00000	103.45000			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			3.00000	133.16204	3.00000	133.13163		225,424,800,000,000.00	75,141,600,000	140,171,700,000	
Total I2025 SPOT								25,424,800,000,000.00	75,141,600,000	140,171,700,000	
Total For I2025								25,424,800,000,000.00	75,141,600,000	140,171,700,000	
I2029 On 31/03/2029 Spot Bond			3.10000	101.40262	3.10000	101.37910		340,455,020,000,000.00	109,824,200,000	95,346,700,000	
Total I2029 SPOT								10,455,020,000,000.00	109,824,200,000	95,346,700,000	
Total For I2029								10,455,020,000,000.00	109,824,200,000	95,346,700,000	
I2033 On 28/02/2033 Spot Bond			3.12000	104.09193	3.12000	104.06767		215,284,368,000,000.00	69,001,400,000	98,395,000,000	
Total I2033 SPOT								15,284,368,000,000.00	69,001,400,000	98,395,000,000	
Total For I2033								15,284,368,000,000.00	69,001,400,000	98,395,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			3.21000	121.72063	3.22500	121.41851			14,130,420,000,000.00	4,402,000,000	170,753,100,000
Total I2038 SPOT									14,130,420,000,000.00	4,402,000,000	170,753,100,000
Total For I2038									14,130,420,000,000.00	4,402,000,000	170,753,100,000
I2046 On 31/03/2046 Spot Bond			3.25000	115.99104	3.25000	115.96367			16,848,780,000,000.00	5,184,240,000	132,959,220,000
Total I2046 SPOT									16,848,780,000,000.00	5,184,240,000	132,959,220,000
Total For I2046									16,848,780,000,000.00	5,184,240,000	132,959,220,000
I2050 On 31/12/2050 Spot Bond			3.24500	120.26986	3.24000	120.36693			31,851,557,100,000.00	9,815,580,000	160,318,434,014
Total I2050 SPOT									31,851,557,100,000.00	9,815,580,000	160,318,434,014
Total For I2050									31,851,557,100,000.00	9,815,580,000	160,318,434,014
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.48693			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			9.02500	9.02500	9.02500	101.74725			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.94969			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.26348			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	99.79977			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.52078			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			3.89500	286.39623	3.89500	286.32364			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.17297			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.53478			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.53477			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.59947			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.57732			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.89667			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.31704			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.08447			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.68852			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL120 On 12/10/2020 Spot Bond					0.00000	100.32498			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			3.40000	3.40000	3.40000	153.16323			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	103.47700	10.00000	103.45000			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			8.26500	8.26500	8.26500	99.33310			0.00	0	5,000,000,000
Total IBL46 SPOT									0.00	0	5,000,000,000
Total For IBL46									0.00	0	5,000,000,000
IBL50 On 02/08/2020 Spot Bond			7.90000	101.58105	7.90000	101.55966			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	99.93008			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			7.55500	104.19522	7.55500	104.17375			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			9.71000	106.72283	9.71000	106.69534		2,718,800,000,000.00		280,000,000	140,000,000
Total IBL60 SPOT								2,718,800,000,000.00		280,000,000	140,000,000
Total For IBL60								2,718,800,000,000.00		280,000,000	140,000,000
IBL61 On 31/03/2019 Spot Bond					0.00000	100.64885			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.20872			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	99.97826			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			4.10000	150.17341	4.10000	150.13472		8,200,000,000,000.00		2,000,000,000	2,000,000,000
Total IBL67 SPOT								8,200,000,000,000.00		2,000,000,000	2,000,000,000
Total For IBL67								8,200,000,000,000.00		2,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond					0.00000	102.39070			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.03243			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			9.76000	102.63422	9.76000	102.60720			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			7.38000	99.95958	7.38000	99.97978			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	99.97930			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.84412			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.82666			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.59269			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			7.68500	102.47996	7.68500	102.45888			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL88 On 20/05/2021 Spot Bond			8.61500	105.46887	8.61500	105.44429			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	25.88674	100.00000	25.82881			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.63802			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.34190			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.36754			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.29883			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.26418			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.59858			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.52826			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			8.72500	102.63802	8.72500	102.61395			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC02L On 28/02/2028 Spot Bond			100.00000	13.04488	100.00000	13.01617			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.00015			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			8.46500	102.04974	8.46500	102.02650			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.84770			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.71000	101.01637	9.71000	100.98991			0.00	0	3,000,000,000
Total IDCG06 SPOT									0.00	0	3,000,000,000
Total For IDCG06									0.00	0	3,000,000,000
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.78819			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			11.77000	99.30997	11.77000	99.21434			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.77209			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.32611			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			10.19000	104.84605	10.19000	104.81743			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.38470			0.00	220,000,000	110,000,000
Total IDCG12 SPOT									0.00	220,000,000	110,000,000
Total For IDCG12									0.00	220,000,000	110,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.34997			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.75923				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.03594				0.00	0	1,500,000,000
Total IDCG15 SPOT										0.00	0	1,500,000,000
Total For IDCG15										0.00	0	1,500,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.88524				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	4.00000	4.00000	101.12700				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.00056				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.46243	100.00000	6.44805				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.09000	99.52529	9.09000	99.50099				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			7.26500	105.56501	7.26500	105.54431				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN386U SPOT									0.00	0	0
Total For IN386U									0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN395U SPOT									0.00	0	0
Total For IN395U									0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN396U SPOT									0.00	0	0
Total For IN396U									0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN398U SPOT									0.00	0	0
Total For IN398U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	69.71813			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	104.78153			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	100.94321			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING362 On 24/02/2021 Spot Bond					0.00000	101.40776				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	99.97879				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	99.93414				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	99.92918				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	101.38396				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	81.78129				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	99.93733				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.57595				0.00	0	10,500,000,000
Total INLV01 SPOT										0.00	0	10,500,000,000
Total For INLV01										0.00	0	10,500,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	100.90967				0.00	60,000,000	30,000,000
Total INLV02 SPOT										0.00	60,000,000	30,000,000
Total For INLV02										0.00	60,000,000	30,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	102.49003				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			10.91500	109.22837	10.91500	109.19683			654,900,000,000.00	0.00	60,000,000	30,000,000
Total INLV04 SPOT									654,900,000,000.00	0.00	60,000,000	30,000,000
Total For INLV04									654,900,000,000.00	0.00	60,000,000	30,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	102.31164				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.78168			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.34307			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.26747			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.02575			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.84866			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.85812			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.86759			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.97923			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.01475			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.11294			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF24 On 05/02/2023 Spot Bond					0.00000	102.00977			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.31645			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.91501			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.93665			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPFC20 On 25/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPFC20 SPOT									0.00	0	0
Total For IPFC20									0.00	0	0
IPFC21 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPFC21 SPOT									0.00	0	0
Total For IPFC21									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	99.98516	2.75000	99.97774			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			6.39000	144.88926	6.39000	144.84285			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.58055			0.00	40,000,000	20,000,000
Total IV025 SPOT									0.00	40,000,000	20,000,000
Total For IV025									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2019 Spot Bond					0.00000	100.46207			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	119.12595			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			5.00000	5.00000	5.00000	119.12595			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.33623			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.82981			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.81500	108.73637	10.81500	108.70526		432,600,000,000.00	40,000,000	20,000,000	
Total IV034 SPOT								432,600,000,000.00	40,000,000	20,000,000	
Total For IV034								432,600,000,000.00	40,000,000	20,000,000	
IV035 On 07/04/2022 Spot Bond					0.00000	107.64602			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.18581			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.09762			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			5.55000	5.55000	5.55000	144.08563			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	106.63775			0.00	0	2,000,000,000
Total IV040 SPOT									0.00	0	2,000,000,000
Total For IV040									0.00	0	2,000,000,000
IV041 On 29/09/2021 Spot Bond			11.16500	105.80962	11.16500	105.77787			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV042 On 18/11/2021 Spot Bond					0.00000	108.17996			0.00	0	3,000,000,000
Total IV042 SPOT									0.00	0	3,000,000,000
Total For IV042									0.00	0	3,000,000,000
IV043 On 21/11/2021 Spot Bond			11.05500	11.05500	11.05500	105.72159		221,100,000,000.00		20,000,000	10,000,000
Total IV043 SPOT								221,100,000,000.00		20,000,000	10,000,000
Total For IV043								221,100,000,000.00		20,000,000	10,000,000
IV044 On 31/01/2022 Spot Bond					0.00000	99.91179			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			4.90000	146.80156	4.90000	146.76061		490,000,000,000.00		100,000,000	50,000,000
Total IV045 SPOT								490,000,000,000.00		100,000,000	50,000,000
Total For IV045								490,000,000,000.00		100,000,000	50,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.28118			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.09000	160.23693	5.09000	160.19115			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA873 On 24/01/2019 Spot Bond			7.45000	7.45000	7.45000	7.45000			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	7.45000	7.45000	99.89805			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			7.45000	7.45000	7.45000	99.73536			0.00	0	0
Total IVA876 SPOT									0.00	0	0
Total For IVA876									0.00	0	0
IVA877 On 14/02/2019 Spot Bond			7.45000	7.45000	7.45000	99.55297			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	7.55000	7.55000	99.40371			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			7.55000	7.55000	7.55000	99.11839			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			7.55000	7.55000	7.55000	98.97634			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	7.65000	7.65000	98.83992			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			7.65000	7.65000	7.65000	98.39150			0.00	0	0
Total IVA885 SPOT									0.00	0	0
Total For IVA885									0.00	0	0
IVA887 On 25/04/2019 Spot Bond			7.65000	7.65000	7.65000	98.10826			0.00	0	0
Total IVA887 SPOT									0.00	0	0
Total For IVA887									0.00	0	0
IVA888 On 02/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		330,000,000,000.00	23,300,000,000	35,800,000,000	
Total IVA888 SPOT								10,000,000,000,000.00	23,300,000,000	35,800,000,000	
Total For IVA888								10,000,000,000,000.00	23,300,000,000	35,800,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.61683			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.67816			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.69327			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	99.69635			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.15500	100.85922	8.15500	100.83750			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	71.66121	100.00000	71.52701			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			8.68500	101.58531	8.68500	101.56146			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.66446			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.97391			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	102.10833			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC075 On 21/04/2019 Spot Bond					0.00000	100.17801				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.35566				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.62406				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			9.53500	104.67083	9.53500	104.64405				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.73262				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	99.92246				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.74394				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.24741				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.16252				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.73639				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	99.97521				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.85748				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC110 On 19/05/2021 Spot Bond			9.18500	103.08047	9.18500	103.05490			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.63809			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.16768			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.89742			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.63660			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	99.95304			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					0.00000	100.80963			0.00	0	0
Total IVC128 SPOT									0.00	0	0
Total For IVC128									0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.72839			0.00	0	0
Total IVC129 SPOT									0.00	0	0
Total For IVC129									0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.02148			0.00	0	0
Total IVC130 SPOT									0.00	0	0
Total For IVC130									0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	102.17621			0.00	0	0
Total IVC131 SPOT									0.00	0	0
Total For IVC131									0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.38839			0.00	0	0
Total IVC132 SPOT									0.00	0	0
Total For IVC132									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.15152			0.00	0	0
Total IVC133 SPOT									0.00	0	0
Total For IVC133									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC134 On 25/07/2020 Spot Bond					0.00000	100.00012				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	99.93133				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	102.03351				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.56979				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	100.94255				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.23952				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.37481				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.25435				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.32463				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.28405				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.19350				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.18728				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC150 On 17/09/2019 Spot Bond					0.00000	100.31028				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	99.91924			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					0.00000	101.11806			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.16753			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.34374			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.72884			0.00	80,000,000	40,000,000
Total KAP006 SPOT									0.00	80,000,000	40,000,000
Total For KAP006									0.00	80,000,000	40,000,000
KAP007 On 26/10/2021 Spot Bond			8.73500	106.21056	8.73500	106.18562			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.89790			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.58125			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.46782			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP012 On 01/12/2022 Spot Bond					0.00000	101.41305			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.40685			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	103.68733			0.00	0	5,100,000,000
Total KSB009 SPOT									0.00	0	5,100,000,000
Total For KSB009									0.00	0	5,100,000,000
KST01 On 12/07/2020 Spot Bond					0.00000	100.36193			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.18000	122.24995	10.18000	122.21642			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.51081			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	99.98954			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.65000	102.38473	8.65000	102.36079			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	101.62224	9.62000	101.59587			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	104.12809	9.71000	104.10127			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK15 On 12/10/2021 Spot Bond					0.00000	104.21818				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.48767				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.63780				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.64629				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			9.76000	102.66672	9.76000	102.63985				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.46890				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.39940				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			9.96000	104.51655	9.96000	104.48864				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	100.82417				0.00	0	0
Total LBK25 SPOT										0.00	0	0
Total For LBK25										0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	101.01217				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.83917				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			11.11000	99.04483	11.11000	99.01525				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK29 On 07/06/2023 Spot Bond			9.71000	101.40828	9.71000	101.38186			194,200,000,000.00	20,000,000	10,000,000
Total LBK29 SPOT									194,200,000,000.00	20,000,000	10,000,000
Total For LBK29									194,200,000,000.00	20,000,000	10,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	100.91783			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.98109			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.99189			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.34080			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.63000	106.37300	7.63000	106.35136			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.24995			0.00	40,000,000	20,000,000
Total LGL05 SPOT									0.00	40,000,000	20,000,000
Total For LGL05									0.00	40,000,000	20,000,000
LGL06 On 04/10/2022 Spot Bond			9.81000	104.43092	9.81000	104.40345			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.89957			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.94665			0.00	0	500,000,000
Total LGL08 SPOT									0.00	0	500,000,000
Total For LGL08									0.00	0	500,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	104.73171			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	100.50004			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12.48000	104.27978	12.48000	104.24492			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.71036			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.39907			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.68908			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	103.42982			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.65110			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.23879			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.86593			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					0.00000	99.94216			0.00	0	0
Total MAQ117 SPOT									0.00	0	0
Total For MAQ117									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ12 On 11/02/2019 Spot Bond					0.00000	99.72090				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					0.00000	99.85587				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 11/03/2019 Spot Bond					0.00000	99.35870				0.00	0	0
Total MAQ130 SPOT										0.00	0	0
Total For MAQ130										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.05582				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					0.00000	101.48551				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.19020				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.89262				0.00	0	1,500,000,000
Total MBF051 SPOT										0.00	0	1,500,000,000
Total For MBF051										0.00	0	1,500,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	100.99330				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.11789				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.86049				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05: On 21/05/2021 Spot Bond					0.00000	101.51253			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF060 SPOT									0.00	0	0
Total For MBF060									0.00	0	0
MBF06: On 17/08/2021 Spot Bond					0.00000	101.55461			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	101.11751			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.39316			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	101.45265			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	99.84712			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	101.51624			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	101.54319			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04: On 13/04/2021 Spot Bond					0.00000	100.32010			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	100.00012			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	100.00008			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP04 On 27/09/2021 Spot Bond					0.00000	100.72778				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.73642				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			7.78500	102.82873	7.78500	102.80716				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	102.78286	8.00000	102.76072				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			7.69500	102.80531	7.69500	102.78398				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.54996	8.91000	102.52539				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	100.50905				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			8.94000	103.35972	8.94000	103.33476				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/03/2020 Spot Bond					0.00000	100.90738				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			8.28000	8.28000	8.28000	102.32283				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	104.84151				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					0.00000	106.25043				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF20 On 15/12/2024 Spot Bond					0.00000	106.77569			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					0.00000	115.92429			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.42482			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.97171			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			8.76500	8.76500	8.76500	106.15643		1,051,800,000,000.00		120,000,000	460,000,000
Total MMIG02 SPOT								1,051,800,000,000.00		120,000,000	460,000,000
Total For MMIG02								1,051,800,000,000.00		120,000,000	460,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.52113			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.64000	11.64000	11.64000	103.64999			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			10.01000	10.01000	10.01000	107.46008		400,400,000,000.00		40,000,000	1,070,000,000
Total MMIG05 SPOT								400,400,000,000.00		40,000,000	1,070,000,000
Total For MMIG05								400,400,000,000.00		40,000,000	1,070,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.93685			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	104.87295			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.13338			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	101.38409			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN08 On 11/10/2020 Spot Bond					0.00000	101.11067				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.89467				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.75276				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.50145				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.99358				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.39077				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.84713				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWAR(On 22/02/2021 Spot Bond					0.00000	101.65746				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.63729				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.12724				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.22220				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.94309				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.99675				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.17551				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.40617				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			9.26000	98.45199	9.26000	98.42738				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			8.15500	102.69182	8.15500	102.66927				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.61000	101.53552	9.61000	101.50962				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM04 On 01/08/2026 Spot Bond			10.64000	99.25577	10.64000	99.22781			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.60500	102.02933	8.60500	102.00559			0.00	0	10,000,000,000
Total NBK11A SPOT									0.00	0	10,000,000,000
Total For NBK11A									0.00	0	10,000,000,000
NBK12/ On 19/03/2021 Spot Bond			7.91000	106.23935	7.91000	106.21659			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.39904	9.38000	103.37286			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.41000	104.80573	9.41000	104.77911			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			8.23500	103.13781	8.23500	103.11495			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			8.86500	103.88234	8.86500	103.85786			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			9.77500	102.85183	9.77500	102.82517			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			9.95000	102.67620	9.95000	102.64882		398,000,000,000.00		40,000,000	1,240,000,000
Total NBK17A SPOT								398,000,000,000.00		40,000,000	1,240,000,000
Total For NBK17A								398,000,000,000.00		40,000,000	1,240,000,000
NBK18/ On 01/06/2020 Spot Bond			8.37000	102.58498	8.37000	102.56188			0.00	0	128,000,000
Total NBK18A SPOT									0.00	0	128,000,000
Total For NBK18A									0.00	0	128,000,000
NBK19/ On 01/06/2022 Spot Bond			9.01500	103.30698	9.01500	103.28196			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.00000	103.49236	10.00000	103.46462		400,000,000,000.00		40,000,000	20,000,000
Total NBK20A SPOT								400,000,000,000.00		40,000,000	20,000,000
Total For NBK20A								400,000,000,000.00		40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond					0.00000	100.96634			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.40000	101.50454	10.40000	101.47611		416,000,000,000.00	40,000,000	20,000,000	
Total NBK21A SPOT								416,000,000,000.00	40,000,000	20,000,000	
Total For NBK21A								416,000,000,000.00	40,000,000	20,000,000	
NBK22I On 19/11/2022 Spot Bond			9.75000	102.94363	9.75000	102.91656		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	
Total For NBK22A								0.00	0	0	
NBK23I On 19/11/2025 Spot Bond			9.91000	105.83561	9.91000	105.80734		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	
Total For NBK23A								0.00	0	0	
NBK23I On 12/02/2020 Spot Bond					0.00000	101.98821		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			9.99000	107.56255	9.99000	107.53358		0.00	0	1,000,000,000	
Total NBK24A SPOT								0.00	0	1,000,000,000	
Total For NBK24A								0.00	0	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	101.81188		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			9.31000	9.31000	9.31000	109.21271		372,400,000,000.00	40,000,000	20,000,000	
Total NBK25A SPOT								372,400,000,000.00	40,000,000	20,000,000	
Total For NBK25A								372,400,000,000.00	40,000,000	20,000,000	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.51706		0.00	140,000,000	70,000,000	
Total NBK25B SPOT								0.00	140,000,000	70,000,000	
Total For NBK25B								0.00	140,000,000	70,000,000	
NBK26I On 10/05/2023 Spot Bond			100.00000	15.55564	100.00000	15.52083		2,000,000,000,000.00	20,000,000	10,000,000	
Total NBK26A SPOT								2,000,000,000,000.00	20,000,000	10,000,000	
Total For NBK26A								2,000,000,000,000.00	20,000,000	10,000,000	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.30335		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			10.20000	107.22894	10.20000	107.19947		0.00	0	0	
Total NBK27A SPOT								0.00	0	0	
Total For NBK27A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28/ On 02/08/2023 Spot Bond			9.66000	101.14956	9.66000	101.12364			2,511,600,000,000.00	260,000,000	130,000,000
Total NBK28A SPOT									2,511,600,000,000.00	260,000,000	130,000,000
Total For NBK28A									2,511,600,000,000.00	260,000,000	130,000,000
NBK28I On 19/11/2020 Spot Bond					0.00000	102.39715			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.14000	101.80479	10.14000	101.77743			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	101.66969			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			9.42500	104.90600	9.42500	104.87975			6,597,500,000,000.00	700,000,000	700,000,000
Total NBK30A SPOT									6,597,500,000,000.00	700,000,000	700,000,000
Total For NBK30A									6,597,500,000,000.00	700,000,000	700,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	102.82016			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			8.98000	103.72084	8.98000	103.69567			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.73394			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.49543			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	102.03101			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	103.46216			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.81529			0.00	20,000,000	10,000,000
Total NBK35B SPOT									0.00	20,000,000	10,000,000
Total For NBK35B									0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK36I On 10/05/2026 Spot Bond					0.00000	104.79071			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	99.94446			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.29862			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			7.46500	106.74073	7.46500	106.71912			0.00	0	200,000,000
Total NBK3A SPOT									0.00	0	200,000,000
Total For NBK3A									0.00	0	200,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	69.78710	100.00000	69.63093			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			11.41500	11.41500	11.41500	53.72425			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	99.92760			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.99871			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.60410			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.05232			0.00	180,000,000	90,000,000
Total NBK43B SPOT									0.00	180,000,000	90,000,000
Total For NBK43B									0.00	180,000,000	90,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	102.04438			0.00	0	0
Total NBK44B SPOT									0.00	0	0
Total For NBK44B									0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.22883			0.00	0	0
Total NBK45B SPOT									0.00	0	0
Total For NBK45B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK46I On 15/08/2025 Spot Bond					0.00000	101.76096				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.41239				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.78391				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.83853				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.87118				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					0.00000	101.62660				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.98640				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			10.58500	104.12152	10.58500	104.09186				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.98113				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			10.62000	103.26407	10.62000	103.23456				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.98640				0.00	0	0
Total NCLN87 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 NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.99471				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.00525				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.93766				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.08500	8.08500	8.08500	103.63804				0.00	0	0
Total NED15 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 NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	100.74342				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.38109				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.32677				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.08172				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.68000	104.28136	8.68000	104.25689				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	107.58910				0.00	160,000,000	80,000,000
Total NEDT1A SPOT										0.00	160,000,000	80,000,000
Total For NEDT1A										0.00	160,000,000	80,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.63091				0.00	20,000,000	10,000,000
Total NEDT1B SPOT										0.00	20,000,000	10,000,000
Total For NEDT1B										0.00	20,000,000	10,000,000
NET52 On 23/01/2020 Spot Bond					0.00000	100.11088				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.97312				0.00	60,000,000	30,000,000
Total NGL01 SPOT										0.00	60,000,000	30,000,000
Total For NGL01										0.00	60,000,000	30,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	106.05144				0.00	80,000,000	40,000,000
Total NGL02 SPOT										0.00	80,000,000	40,000,000
Total For NGL02										0.00	80,000,000	40,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.88951				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.29112				0.00	60,000,000	230,000,000
Total NGL04 SPOT										0.00	60,000,000	230,000,000

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 NGL04									0.00	60,000,000	230,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.19241			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	101.58081			0.00	0	0
Total NGL06 SPOT									0.00	0	0
Total For NGL06									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	100.91403			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					0.00000	100.22389			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	103.47700	10.00000	103.45000			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	102.85486	13.50000	102.81776			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.46479			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	108.52877			0.00	0	0
Total NHM004 SPOT									0.00	0	0
Total For NHM004									0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	107.68493			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			4.38000	4.38000	4.38000	203.29859			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			3.75500	3.75500	3.75500	127.63746			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			4.36000	4.36000	4.36000	90.53855		436,000,000,000.00	100,000,000	848,387,400	
Total NI29 SPOT								436,000,000,000.00	100,000,000	848,387,400	

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 NI29										436,000,000,000.00	100,000,000	848,387,400
NI38 On 31/01/2038 Spot Bond			4.47500	4.47500	4.47500	100.98547				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			3.86000	3.86000	3.86000	126.89377				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			4.25000	4.25000	4.25000	124.17391				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			4.27000	4.27000	4.27000	170.84104				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.65000	165.85265	4.65000	165.80723				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			4.69500	76.39403	4.69500	97.83113				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			7.33000	102.92304	7.33000	102.90258				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	96.05367				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.65282				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			7.96000	7.96000	7.96000	104.96252				0.00	0	0
Total NQ1A10 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 NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.62514				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	102.07806				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.62839				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.63028				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.16000	8.16000	8.16000	104.99406				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.62484				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.70326				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			8.36000	8.36000	8.36000	105.02561				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.70331				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.88571				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.81296				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			8.81500	113.78570	8.81500	113.75859				0.00	0	0
Total NRA022 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 NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.02500	181.05075	4.02500	181.00423				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			11.26000	107.78087	11.26000	107.74844				0.00	0	7,240,000,000
Total NRA028 SPOT										0.00	0	7,240,000,000
Total For NRA028										0.00	0	7,240,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.03210	100.00000	14.00088				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
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					0.00000	101.52540				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					0.00000	100.73017				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20: On 27/07/2020 Spot Bond					0.00000	100.62678				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21: On 24/03/2022 Spot Bond					0.00000	101.41138				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22: On 15/02/2021 Spot Bond					0.00000	102.26318				0.00	0	0
Total NTC22 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 NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.78113			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.67598			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.21826			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.24932			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.67395			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.35321			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			7.55500	102.92816	7.55500	102.90707			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.91481			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.01500	9.01500	9.01500	104.29944			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			10.06000	104.42262	10.06000	104.39431			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			10.99000	103.81233	10.99000	103.78164		219,800,000,000.00		20,000,000	1,010,000,000
Total OML07 SPOT								219,800,000,000.00		20,000,000	1,010,000,000
Total For OML07								219,800,000,000.00		20,000,000	1,010,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.94885			0.00	40,000,000	20,000,000
Total OML08 SPOT									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML08										0.00	40,000,000	20,000,000
OML09 On 14/09/2022 Spot Bond			10.16000	106.29660	10.16000	106.26750				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.04000	105.69686	11.04000	105.66548				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.16844				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.43197				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	99.77455				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	101.38368				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.46515				0.00	0	0
Total PMM48 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 PMM48									0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	101.37126			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					0.00000	98.84071			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.52945			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.60463			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.67040			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.80189			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.82067			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.83945			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			8.77000	110.81330	8.84000	110.37073			934,094,076,169,000.00	1,816,886,439,700	1,724,100,569,500
Total R186 SPOT									14,094,076,169,000.00	816,886,439,700	724,100,569,500
Total For R186									14,094,076,169,000.00	816,886,439,700	724,100,569,500
R197 On 07/12/2023 Spot Bond			2.85000	299.40848	2.82500	299.66099			105,171,840,000,000.00	36,902,400,000	37,039,400,000
Total R197 SPOT									15,171,840,000,000.00	36,902,400,000	37,039,400,000
Total For R197									15,171,840,000,000.00	36,902,400,000	37,039,400,000
R202 On 07/12/2033 Spot Bond			3.13000	234.51544	3.13000	234.46086			183,175,112,000,000.00	58,522,400,000	269,949,865,300
Total R202 SPOT									33,175,112,000,000.00	58,522,400,000	269,949,865,300
Total For R202									33,175,112,000,000.00	58,522,400,000	269,949,865,300
R2023 On 28/02/2023 Spot Bond			7.94000	102.57058	8.01000	102.30951			399,285,485,080,000.00	554,066,182,000	1,209,167,281,800
Total R2023 SPOT									19,285,485,080,000.00	554,066,182,000	209,167,281,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2023									19,285,485,080,000.00	554,066,182,000	209,167,281,800
R2030 On 31/01/2030 Spot Bond			9.36000	90.73700	9.36000	90.71446			674,314,594,080,000.00	392,554,978,000	671,809,772,400
Total R2030 SPOT									4,314,594,080,000.00	392,554,978,000	671,809,772,400
Total For R2030									4,314,594,080,000.00	392,554,978,000	671,809,772,400
R2032 On 31/03/2032 Spot Bond			9.59000	92.81816	9.59000	92.79428			933,052,616,346,000.00	410,120,189,400	942,501,000,000
Total R2032 SPOT									13,052,616,346,000.00	410,120,189,400	942,501,000,000
Total For R2032									13,052,616,346,000.00	410,120,189,400	942,501,000,000
R2035 On 28/02/2035 Spot Bond			9.75000	96.65418	9.75000	96.62877			740,189,857,200,000.00	1,306,686,139,200	1,195,806,500,000
Total R2035 SPOT									10,189,857,200,000.00	306,686,139,200	195,806,500,000
Total For R2035									10,189,857,200,000.00	306,686,139,200	195,806,500,000
R2037 On 31/01/2037 Spot Bond			9.82500	88.86706	9.82500	88.84390			790,117,630,640,000.00	487,543,779,200	427,070,700,000
Total R2037 SPOT									30,117,630,640,000.00	487,543,779,200	427,070,700,000
Total For R2037									30,117,630,640,000.00	487,543,779,200	427,070,700,000
R2040 On 31/01/2040 Spot Bond			9.90000	92.05567	9.90000	92.03151			624,529,969,960,000.00	568,134,340,400	936,039,963,400
Total R2040 SPOT									14,529,969,960,000.00	568,134,340,400	936,039,963,400
Total For R2040									14,529,969,960,000.00	568,134,340,400	936,039,963,400
R2044 On 31/01/2044 Spot Bond			9.92000	89.20698	9.92000	89.18352			607,473,719,616,000.00	666,075,979,800	780,385,037,500
Total R2044 SPOT									17,473,719,616,000.00	666,075,979,800	780,385,037,500
Total For R2044									17,473,719,616,000.00	666,075,979,800	780,385,037,500
R2048 On 28/02/2048 Spot Bond			9.90000	92.71821	9.90000	92.69347			455,908,748,420,000.00	753,122,095,800	1,600,664,300,000
Total R2048 SPOT									15,908,748,420,000.00	753,122,095,800	1,600,664,300,000
Total For R2048									15,908,748,420,000.00	753,122,095,800	1,600,664,300,000
R207 On 15/01/2020 Spot Bond			6.28000	101.16779	6.28000	101.15052			444,521,550,720,000.00	389,255,024,000	342,300,800,000
Total R207 SPOT									14,521,550,720,000.00	389,255,024,000	342,300,800,000
Total For R207									14,521,550,720,000.00	389,255,024,000	342,300,800,000
R208 On 31/03/2021 Spot Bond			7.06000	101.61764	7.11500	101.48978			159,556,615,772,000.00	305,886,206,200	859,960,047,600
Total R208 SPOT									19,556,615,772,000.00	305,886,206,200	859,960,047,600
Total For R208									19,556,615,772,000.00	305,886,206,200	859,960,047,600
R209 On 31/03/2036 Spot Bond			9.62000	74.01113	9.69500	73.50300			275,324,425,004,000.00	860,220,834,200	1,605,244,332,200
Total R209 SPOT									15,324,425,004,000.00	860,220,834,200	1,605,244,332,200
Total For R209									15,324,425,004,000.00	860,220,834,200	1,605,244,332,200
R210 On 31/03/2028 Spot Bond			3.10000	187.52349	3.09000	187.62998			5,274,960,000,000.00	1,701,600,000	38,090,241,900
Total R210 SPOT									5,274,960,000,000.00	1,701,600,000	38,090,241,900
Total For R210									5,274,960,000,000.00	1,701,600,000	38,090,241,900
R212 On 31/01/2022 Spot Bond			2.80000	155.85199	2.80000	155.81723			4,415,880,000,000.00	1,577,100,000	57,750,900,000
Total R212 SPOT									4,415,880,000,000.00	1,577,100,000	57,750,900,000

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 R212									4,415,880,000,000.00	1,577,100,000	57,750,900,000
R213 On 28/02/2031 Spot Bond			9.40500	85.76045	9.47000	85.33178			639,612,249,702,000.00	386,986,948,400	760,141,989,600
Total R213 SPOT									19,612,249,702,000.00	386,986,948,400	760,141,989,600
Total For R213									19,612,249,702,000.00	386,986,948,400	760,141,989,600
R214 On 28/02/2041 Spot Bond			9.87500	72.59062	9.87500	72.57129			908,811,533,300,000.00	598,360,661,600	798,515,038,800
Total R214 SPOT									18,811,533,300,000.00	598,360,661,600	798,515,038,800
Total For R214									18,811,533,300,000.00	598,360,661,600	798,515,038,800
RCG01 On 24/10/2019 Spot Bond					0.00000	100.51476			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For RDF17U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.08090				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.02556				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.16402				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.28668				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.39012				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.06617				0.00	0	0
Total RDFB10 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 RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.19828			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.50561			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.07276			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.13655			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.30420			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.23112			0.00	0	0
Total RDFC43 SPOT									0.00	0	0
Total For RDFC43									0.00	0	0
RDFC4 On 28/01/2019 Spot Bond					0.00000	100.10082			0.00	0	0
Total RDFC44 SPOT									0.00	0	0
Total For RDFC44									0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.26780			0.00	0	0
Total RDFC45 SPOT									0.00	0	0
Total For RDFC45									0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.74584			0.00	0	0
Total RDFC46 SPOT									0.00	0	0
Total For RDFC46									0.00	0	0
RDFC4 On 28/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total RDFC47 SPOT								10,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For RDFC47								10,000,000,000,000.00	20,000,000,000	10,000,000,000	
REB13U On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total REB13U SPOT								0.00	0	0	
Total For REB13U								0.00	0	0	
REBC0 On 21/05/2019 Spot Bond					0.00000	101.59046			0.00	0	0
Total REBC09 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 REBC09										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.70205				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.78656				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.31385				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.18883				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.80160				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	101.76349				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	102.19500				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	102.11563				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.72843				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	99.68766				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
REDX0 On 07/02/2019 Spot Bond					0.00000	102.90822				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.55205				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.43639				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.17016				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	99.79555				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.34157				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.43165				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.65000	105.33379	8.65000	105.30929			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.66000	100.71275	9.66000	100.68665			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.07000	96.50248	11.07000	96.47393			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	103.47700	10.00000	103.45000			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.23828			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.12101			0.00	100,000,000	50,000,000
Total SBK18 SPOT									0.00	100,000,000	50,000,000
Total For SBK18									0.00	100,000,000	50,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.09581			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	103.00924			0.00	60,000,000	30,000,000
Total SBK20 SPOT									0.00	60,000,000	30,000,000
Total For SBK20									0.00	60,000,000	30,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.37169			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	104.01421			0.00	80,000,000	40,000,000
Total SBK22 SPOT									0.00	80,000,000	40,000,000
Total For SBK22									0.00	80,000,000	40,000,000
SBK23 On 28/05/2022 Spot Bond			10.31000	105.39542	10.31000	105.36615		618,600,000,000.00	60,000,000	2,060,000,000	
Total SBK23 SPOT								618,600,000,000.00	60,000,000	2,060,000,000	
Total For SBK23								618,600,000,000.00	60,000,000	2,060,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	102.55820			0.00	0	0
Total SBK24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.48967			0.00	100,000,000	50,000,000
Total SBK25 SPOT									0.00	100,000,000	50,000,000
Total For SBK25									0.00	100,000,000	50,000,000
SBK26 On 25/04/2021 Spot Bond			9.71500	108.18235	9.71500	108.15416		582,900,000,000.00		60,000,000	30,000,000
Total SBK26 SPOT								582,900,000,000.00		60,000,000	30,000,000
Total For SBK26								582,900,000,000.00		60,000,000	30,000,000
SBN01 On 31/07/2021 Spot Bond					0.00000	99.93367			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.26434			0.00	20,000,000	10,000,000
Total SBS18 SPOT									0.00	20,000,000	10,000,000
Total For SBS18									0.00	20,000,000	10,000,000
SBS19 On 23/06/2021 Spot Bond			8.30500	105.02085	8.30500	104.99736			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.65000	104.11389	9.65000	104.08678			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	105.51776			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	101.82039			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			7.79500	101.93160	7.79500	101.91036			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			9.01000	108.91966	9.01000	108.89358			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			7.87500	101.41305	7.87500	101.39179		787,500,000,000.00		100,000,000	50,000,000
Total SBS29 SPOT								787,500,000,000.00		100,000,000	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
Total For SBS29									787,500,000,000.00	100,000,000	50,000,000
SBS3 On 25/05/2026 Spot Bond			9.79000	93.27644	9.79000	93.25182			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	101.19679			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			9.86000	100.84684	9.86000	100.82019			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	100.93589			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			9.69000	105.40796	9.69000	105.38041			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.35943			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.41500	99.58629	8.41500	99.56399			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			9.45500	98.35731	9.45500	98.33262			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			10.32500	96.01167	10.32500	95.98542			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			8.64000	101.63857	8.64000	101.61482			7,776,000,000,000.00	900,000,000	1,030,000,000
Total SBS4 SPOT									7,776,000,000,000.00	900,000,000	1,030,000,000
Total For SBS4									7,776,000,000,000.00	900,000,000	1,030,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.63686			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			8.81000	105.82127	8.81000	105.79607			0.00	0	0
Total SBS41 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.53500	107.69106	9.53500	107.66335			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			9.86500	107.82550	9.86500	107.79682			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.75363			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.69507			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			8.85500	110.81793	8.85500	110.79184		10,271,800,000,000.00	1,160,000,000	580,000,000	
Total SBS46 SPOT								10,271,800,000,000.00	1,160,000,000	580,000,000	
Total For SBS46								10,271,800,000,000.00	1,160,000,000	580,000,000	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.42376			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.22240			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.74844			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			9.17000	100.68391	9.17000	100.65939			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			9.88000	9.88000	9.88000	99.51516			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	99.97612			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	101.86409			0.00	0	0
Total SBS53 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 SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.47144			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.17055			0.00	2,000,000,000	500,000,000
Total SBS55 SPOT									0.00	2,000,000,000	500,000,000
Total For SBS55									0.00	2,000,000,000	500,000,000
SBS56 On 12/06/2022 Spot Bond			8.65000	8.65000	8.65000	101.99880			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.12486			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.20126			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.43719			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.23974			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			3.83500	287.12486	3.83500	287.05256		306,800,000,000.00		80,000,000	40,000,000
Total SBSI11 SPOT								306,800,000,000.00		80,000,000	40,000,000
Total For SBSI11								306,800,000,000.00		80,000,000	40,000,000
SBSI14 On 07/12/2033 Spot Bond			4.33000	4.33000	4.33000	204.44467		0.00	0	278,300,000	
Total SBSI14 SPOT								0.00	0	278,300,000	
Total For SBSI14								0.00	0	278,300,000	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.33599		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					0.00000	104.06914		0.00	20,000,000	10,000,000	
Total SBT102 SPOT								0.00	20,000,000	10,000,000	
Total For SBT102								0.00	20,000,000	10,000,000	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.57594		0.00	0	2,500,000,000	
Total SBT201 SPOT								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
Total For SBT201										0.00	0	2,500,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.47546				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			10.06000	102.86038	10.06000	102.83264				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.62354				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.62368				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.54389				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	103.18349				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.77733				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.82758				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.73065				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.78118				0.00	0	0
Total SLRA4 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 SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.85810				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.87802				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.88198				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.89217				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	102.02162				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	102.06361				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.96872				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	102.01322				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.05925				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			10.26000	10.26000	10.26000	108.50941				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.27711				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.19073				0.00	0	0
Total SPDA10 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 SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.73530				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.13741				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.85322				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.86628				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.63552				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.90274				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	101.27753				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	100.39787				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	100.80983				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,500,000,000
Total SS049U SPOT										0.00	0	1,500,000,000
Total For SS049U										0.00	0	1,500,000,000
SSA06 On 16/04/2020 Spot Bond			8.06500	102.29987	8.06500	102.27766				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			8.68500	98.47814	8.68500	98.45515				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			8.68500	98.47814	8.68500	98.45515				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			4.41500	4.41500	4.41500	123.04300				0.00	0	0
Total SSN011 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 SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.34000	101.95195	10.34000	101.92372				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			11.34000	74.72892	11.34000	74.70615				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	100.81098				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.48892				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	101.01534				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.41298				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.73400				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.49371				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.05156				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.34534				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			9.41000	104.31552	9.41000	104.28916				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			4.26500	104.13912	4.26500	104.11183				0.00	0	0
Total SSN043 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 SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond					0.00000	100.33593				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04 On 30/04/2027 Spot Bond					0.00000	99.92124				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond					0.00000	100.40065				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			3.85500	3.85500	3.85500	286.80934				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2020 Spot Bond					0.00000	100.72643				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	100.08051				0.00	1,000,000,000	500,000,000
Total SSN052 SPOT										0.00	1,000,000,000	500,000,000
Total For SSN052										0.00	1,000,000,000	500,000,000
SSN05 On 26/10/2020 Spot Bond			7.16700	104.12305	7.16700	104.10291				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	100.00015				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	99.83900				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	100.86783				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	100.47618				0.00	0	0
Total SSN060 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 SSN060									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	176.05172			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			3.80000	3.80000	3.80000	127.31814			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			4.22500	4.22500	4.22500	104.72049			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			3.90000	3.90000	3.90000	94.33687			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			3.89000	3.89000	3.89000	176.05172			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.52817			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.50992			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.46506			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.59316			0.00	0	0
Total SSN071 SPOT									0.00	0	0
Total For SSN071									0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN072 SPOT									0.00	0	0
Total For SSN072									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.03114			0.00	0	0
Total SSN073 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 SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.01559				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.00292				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.35030				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	100.25088				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	101.57646				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	101.22806				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	99.81238				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			4.00500	4.00500	4.00500	211.91934				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN085										0.00	0	0
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.81000	99.07090	9.81000	99.04483				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.79967				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			7.93000	104.53470	7.93000	104.51261				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.67740				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			7.83000	108.30728	7.83000	108.28467				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.65393				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.93000	107.93366	7.93000	107.91085				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.48927				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.88000	106.93597	7.88000	106.91352				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.50384				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.59961				0.00	0	0
Total T14A10 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 T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.63649				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	103.19236	8.55000	103.16850				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.47714				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS12 On 20/03/2019 Spot Bond					0.00000	100.89436				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13 On 06/07/2020 Spot Bond					0.00000	100.50266				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13 On 27/05/2019 Spot Bond					0.00000	101.74372				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.35953				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS14 On 28/10/2021 Spot Bond					0.00000	99.99999				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14 On 20/03/2020 Spot Bond					0.00000	101.27405				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14 On 20/03/2022 Spot Bond					0.00000	100.93362				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.55801				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14 On 12/10/2022 Spot Bond					0.00000	100.39241				0.00	0	0
Total TFS148 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.93564				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.34345				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 25/04/2019 Spot Bond					0.00000	100.14255				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.43169				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.48565				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.26072				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.28652				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	101.63664				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.59967				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			7.88000	7.88000	7.88000	104.67660				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.63674				0.00	0	0
Total TH12A5 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 TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			7.79000	104.13238	7.79000	104.11076				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	101.63674				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			7.90000	103.84811	7.90000	103.82625				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	101.72012				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.72012				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.72012				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.72012				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	102.30155				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	102.30155				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	101.86829				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond					0.00000	101.86644				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond					0.00000	102.46952				0.00	0	0
Total TH12D1 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 TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.46419				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.50152				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.45843				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.85373				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.03000	105.92691	8.03000	105.90426				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.53186				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			7.92000	106.67041	7.92000	106.64790				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.72000				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.72185				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.77555				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.71836				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.71444				0.00	0	0
Total TH13B5 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 TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.84961				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.86442				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.86812				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.88389				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.95141				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.45988				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.45988				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.51530				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.46171				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.49683				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	101.95964				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.66241				0.00	0	0
Total TH14A3 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 TH14A3									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.41500	106.03455	8.41500	106.01040			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.91140			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.91350			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			8.46500	103.93169	8.46500	103.90790			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.77532			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.21124			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.69758			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.86784			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	103.30095			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.80863			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.42230			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.38352			0.00	0	0
Total TH14D2 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 TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.50723				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.58087				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.61805				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.81710				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.56977				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.41482				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.55295				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.57158				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.65879				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.64397				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.42881				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.74581				0.00	0	0
Total TH15C1 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 TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.71989				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.69937				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.28403				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.19163				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.09349				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	100.53834				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.25853				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	101.27003				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	100.74961				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			7.67000	7.67000	7.67000	97.91449				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	50.63865	100.00000	50.54258				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	103.47700	10.00000	103.45000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.30283			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.31737			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			9.20000	103.14935	9.20000	103.12372			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			9.71000	103.27528	9.71000	103.24823			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.58958			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.08874			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			10.11000	98.67418	10.11000	98.64745			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.09178			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.79009			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	99.90158			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			8.31500	107.13354	8.31500	107.10944		58,619,087,000.00	7,049,800	31,626,622,000	
Total TN20 SPOT								58,619,087,000.00	7,049,800	31,626,622,000	
Total For TN20								58,619,087,000.00	7,049,800	31,626,622,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	38.04448	100.00000	37.95935		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	25.44981	100.00000	25.39286				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			9.56000	107.13565	9.56000	107.10801		653,904,000,000.00		68,400,000	18,079,800,000	
Total TN23 SPOT								653,904,000,000.00		68,400,000	18,079,800,000	
Total For TN23								653,904,000,000.00		68,400,000	18,079,800,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.90317	100.00000	14.86982				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			10.54000	99.35968	10.54000	99.33194		748,864,892,000.00		71,049,800	23,212,000,000	
Total TN25 SPOT								748,864,892,000.00		71,049,800	23,212,000,000	
Total For TN25								748,864,892,000.00		71,049,800	23,212,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.04958	100.00000	14.01865				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			10.64000	92.06160	10.64000	92.03524				0.00	0	700,000,000
Total TN27 SPOT										0.00	0	700,000,000
Total For TN27										0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.62494	100.00000	10.60117				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			11.23500	98.47716	11.23500	98.44759				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	121.96724	8.00000	121.94096				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			11.93000	94.18063	11.93000	94.15065				0.00	0	8,521,950,000
Total TN40 SPOT										0.00	0	8,521,950,000
Total For TN40										0.00	0	8,521,950,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.27432	10.75000	103.24462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.47700	10.00000	103.45000				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.47727				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			8.72500	102.84920	8.72500	102.82493				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.18000	103.74433	8.18000	103.72148				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			7.98000	7.98000	7.98000	104.10653				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.19813				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.22856				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.35623				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.40482				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.72005				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.72005				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.76235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.80750				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			9.11000	101.61970	9.11000	101.59470				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond					0.00000	101.61113				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					0.00000	101.75212				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.79113				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	102.10204				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	102.05910				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14: On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01: On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L 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
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.09856				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.28297				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.36018				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.00017				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 24/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC284 SPOT										0.00	0	0
Total For TWC284										0.00	0	0
TWC28 On 30/01/2019 Spot Bond					0.00000	101.86413				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					0.00000	101.53432				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					0.00000	101.29232				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					0.00000	101.08416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC288 SPOT									0.00	0	0
Total For TWC288									0.00	0	0
TWC28 On 08/04/2019 Spot Bond					0.00000	100.39718			0.00	0	0
Total TWC289 SPOT									0.00	0	0
Total For TWC289									0.00	0	0
TWC29 On 15/04/2019 Spot Bond					0.00000	100.29151			0.00	0	0
Total TWC290 SPOT									0.00	0	0
Total For TWC290									0.00	0	0
TWC29 On 18/04/2019 Spot Bond					0.00000	100.14614			0.00	0	0
Total TWC291 SPOT									0.00	0	0
Total For TWC291									0.00	0	0
TWC29 On 24/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	40,000,000,000	44,800,000,000	
Total TWC292 SPOT								10,000,000,000,000.00	40,000,000,000	44,800,000,000	
Total For TWC292								10,000,000,000,000.00	40,000,000,000	44,800,000,000	
UG21 On 02/03/2021 Spot Bond			8.89300	107.76334	8.89300	107.73744		181,417,200,000.00	20,400,000	10,200,000	
Total UG21 SPOT								181,417,200,000.00	20,400,000	10,200,000	
Total For UG21								181,417,200,000.00	20,400,000	10,200,000	
UG26 On 09/03/2026 Spot Bond			10.74000	107.19553	10.74000	107.16456		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA4U SPOT								0.00	0	0	
Total For VCJA4U								0.00	0	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA5U SPOT								0.00	0	0	
Total For VCJA5U								0.00	0	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	42,075,000,000
Total VCJA8U SPOT										0.00	0	42,075,000,000
Total For VCJA8U										0.00	0	42,075,000,000
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,925,000,000
Total VCJB8U SPOT										0.00	0	2,925,000,000
Total For VCJB8U										0.00	0	2,925,000,000
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	235,000,000,000
Total VCPA8U SPOT										0.00	0	235,000,000,000
Total For VCPA8U										0.00	0	235,000,000,000
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,000
Total VCPB8U SPOT										0.00	0	15,000,000,000
Total For VCPB8U										0.00	0	15,000,000,000
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					0.00000	101.53895				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					0.00000	101.12438				0.00	0	0
Total VKC28 SPOT										0.00	0	0
Total For VKC28										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.19161				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.73552				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.94433				0.00	0	150,000,000
Total VKE09 SPOT										0.00	0	150,000,000
Total For VKE09										0.00	0	150,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	100.49534				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.16964				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.04526				0.00	0	0

Contract 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					0.00000	101.48890				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.54288				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
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
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR842U SPOT										0.00	0	0
Total For VR842U										0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR843U SPOT										0.00	0	0
Total For VR843U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VR844U SPOT									0.00	0	0
Total For VR844U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.83629			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.61250			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	100.62594			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			6.94500	102.18624	6.94500	102.16723			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			6.92000	104.12207	6.92000	104.10250			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			7.94000	103.73568	7.94000	103.71337			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	24.11001	100.00000	24.05606				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			6.33000	95.93603	6.33000	95.91952				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										99,268,782,254,431,000.00	081,445,128,300	301,036,294,694
Total for SPOT :										99,268,782,254,431,000.00	081,445,128,300	301,036,294,694
Total Futures										99 268 812 454 761 200.00	081,445,447,534	301,037,388,850
Total Options										4 078 285.00	3,750	143,550
Grand Total:										99,268,812,458,839,600.00	081,445,451,284	301,037,532,400