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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/11/2018 Bond Future			11.31526	73.91051	11.25617	74.24502			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.46143	75.33164	11.39990	75.67280			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.58580	72.79395	11.52223	73.14037			0.00	0	0
Total ES33 Future									0.00	0	9,466
Total For ES33									0.00	0	9,466
ES42 On 01/11/2018 Bond Future			11.54854	75.76901	11.48432	76.17786			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.68705	77.22584	11.62021	77.64277			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.81074	74.24902	11.74159	74.67243			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 01/11/2018 Bond Future			132.56165	132.56165	132.54134	132.54134			20,812,179.05	157	522
I2025 On 07/02/2019 Bond Future			133.72827	133.72827	133.70739	133.70739			0.00	0	0
I2025 On 02/05/2019 Bond Future			135.97144	135.97144	135.95000	135.95000			0.00	0	0
Total I2025 Future									20,812,179.05	157	522
Total For I2025									20,812,179.05	157	522
I2029 On 01/11/2018 Bond Future			100.73433	100.73433	100.71883	100.71883			138,006,032.10	1,370	1,568

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	07/02/2019			102.69574	102.69574	102.67974	102.67974			142,336,295.64	1,386	1,386
I2029	On	02/05/2019			103.34585	103.34585	103.32953	103.32953			0.00	0	0
Total I2029 Future											280,342,327.74	2,756	2,954
Total For I2029											280,342,327.74	2,756	2,954
I2033	On	01/11/2018			102.84309	102.84309	102.82689	102.82689			0.00	0	6,373
I2033	On	07/02/2019			104.84553	104.84553	104.82887	104.82887			0.00	0	0
I2033	On	02/05/2019			105.45966	105.45966	105.44254	105.44254			0.00	0	0
Total I2033 Future											0.00	0	6,373
Total For I2033											0.00	0	6,373
I2038	On	01/11/2018			122.69082	122.69082	122.67159	122.67159			427,209,435.24	3,482	6,394
I2038	On	07/02/2019			123.48856	123.48856	123.46874	123.46874			426,282,509.12	3,452	3,452
I2038	On	02/05/2019			125.55991	125.55991	125.53970	125.53970			0.00	0	0
Total I2038 Future											853,491,944.36	6,934	9,846
Total For I2038											853,491,944.36	6,934	9,846
I2046	On	01/11/2018			116.64383	116.64383	116.62557	116.62557			314,938,341.00	2,700	9,367
I2046	On	07/02/2019			118.91508	118.91508	118.89606	118.89606			322,854,442.20	2,715	2,715
I2046	On	02/05/2019			119.22458	119.22458	119.20503	119.20503			0.00	0	0
Total I2046 Future											637,792,783.20	5,415	12,082
Total For I2046											637,792,783.20	5,415	12,082
I2050	On	01/11/2018			122.61239	122.61239	122.59315	122.59315			321,857,523.75	2,625	7,454
I2050	On	07/02/2019			123.22864	123.22864	123.20875	123.20875			324,091,323.20	2,630	2,630
I2050	On	02/05/2019			125.29552	125.29552	125.27528	125.27528			0.00	0	0
Total I2050 Future											645,948,846.95	5,255	10,084
Total For I2050											645,948,846.95	5,255	10,084
R186	On	01/11/2018			9.28650	110.75302	9.24200	111.01457		7.10	56,151,781.14	507	68,065
R186	On	07/02/2019			9.38957	107.57790	9.34273	107.84475		7.36	0.00	0	719
R186	On	02/05/2019			9.48233	109.36538	9.43349	109.63601		7.39	0.00	0	0
Total R186 Future											56,151,781.14	507	68,784
R186	On	01/11/2018	8.53	Call			5.63000	0.00563	2,930	6.57	0.00	0	0
R186	On	01/11/2018	8.53	Put			4,306.99000	4.30699	4,565,840	6.57	0.00	0	0
R186	On	01/11/2018	8.54	Call			6.26000	0.00626	3,290	6.57	0.00	0	0
R186	On	01/11/2018	8.54	Put			4,245.66000	4.24566	4,504,240	6.57	0.00	0	0
R186	On	01/11/2018	8.46	Call			2.69000	0.00269	1,320	6.55	0.00	0	5,000
R186	On	01/11/2018	8.90	Call			132.62000	0.13262	91,740	6.83	0.00	0	0
R186	On	01/11/2018	8.90	Put			2,171.05000	2.17105	2,391,720	6.83	0.00	0	2,500
R186	On	01/11/2018	9.14	Call			501.57000	0.50157	393,050	7.02	0.00	0	0
R186	On	01/11/2018	8.52	Call			5.06000	0.00506	2,610	6.56	0.00	0	0
R186	On	01/11/2018	9.14	Put			1,104.26000	1.10426	1,257,290	7.02	0.00	0	5,000
R186	On	01/11/2018	7.96	Put			7,908.88000	7.90888	8,170,430	6.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	7.96	Call			0.00000	0.00000	0,000	6.56	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Put			4,368.43000	4.36843	4,627,530	6.56	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			4,739.06000	4.73906	4,999,240	6.55	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Call			3,970.40000	3.97040	3,764,930	8.00	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			3,907.38000	3.90738	4,109,830	7.03	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			267.25000	0.26725	231,130	6.81	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,190.35000	1.19035	1,083,180	7.26	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,587.36000	2.58736	2,747,040	7.26	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			103.66000	0.10366	87,010	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			6,832.47000	6.83247	7,082,670	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			766.34000	0.76634	829,460	7.98	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Put			742.02000	0.74202	803,400	8.00	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			2,038.07000	2.03807	2,174,530	7.37	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,621.97000	1.62197	1,491,580	7.37	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			6,314.82000	6.31482	6,560,190	6.71	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			140.56000	0.14056	119,080	6.71	0.00	0	210
R186	On	07/02/2019	Bond Future	8.22	Put			6,774.12000	6.77412	7,023,850	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			100.31000	0.10031	84,120	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,890.95000	6.89095	7,141,610	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Put			5,221.75000	5.22175	5,452,480	6.81	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			572.40000	0.57240	508,000	7.03	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.90	Call			3,885.04000	3.88504	3,681,310	7.98	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			107.10000	0.10710	89,980	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Call			1,340.82000	1.34082	1,242,150	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,668.75000	3.66875	3,840,710	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,362.49000	1.36249	1,262,770	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,633.33000	3.63333	3,804,240	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,319.36000	1.31936	1,221,730	7.02	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,704.41000	3.70441	3,877,410	7.02	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			4,922.63000	4.92263	5,127,240	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			747.15000	0.74715	681,130	6.73	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			2,767.78000	2.76778	2,910,350	7.25	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			2,023.45000	2.02345	1,895,390	7.25	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			4,648.78000	4.64878	4,451,590	7.95	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			1,191.63000	1.19163	1,265,070	7.95	0.00	0	200
Total R186 Option												0.00	0	24,820
Total For R186												56,151,781.14	507	93,604
R197	On	01/11/2018	Bond Future			300.49247	300.49247	300.44661	300.44661			420,689,458.00	1,400	953
R197	On	07/02/2019	Bond Future			298.99609	298.99609	298.94881	298.94881			418,594,526.00	1,400	1,400
R197	On	02/05/2019	Bond Future			304.01139	304.01139	303.96300	303.96300			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												839,283,984.00	2,800	2,353
Total For R197												839,283,984.00	2,800	2,353
R202	On	01/11/2018	Bond Future			236.05760	236.05760	236.02083	236.02083			487,931,059.20	2,067	8,082
R202	On	07/02/2019	Bond Future			236.75140	236.75140	236.71338	236.71338			486,997,629.80	2,057	2,057
R202	On	02/05/2019	Bond Future			240.72257	240.72257	240.68387	240.68387			0.00	0	0
Total R202 Future												974,928,689.00	4,124	10,139
Total For R202												974,928,689.00	4,124	10,139
R2023	On	01/11/2018	Bond Future			8.65896	98.19959	8.61433	98.35459		4.02	257,872,123.34	2,626	38,781
R2023	On	07/02/2019	Bond Future			8.77825	100.08770	8.72994	100.24599		3.97	226,798,728.20	2,266	2,266
R2023	On	02/05/2019	Bond Future			8.87955	97.82356	8.82803	97.98389		4.29	0.00	0	0
Total R2023 Future												484,670,851.54	4,892	41,047
R2023	On	01/11/2018	Bond Future	10.59	Call			6,580.25000	6.58025	6,425,250	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			6,516.44000	6.51644	6,361,440	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			6,548.35000	6.54835	6,393,350	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			5,830.90000	5.83090	5,675,160	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			19.95000	0.01995	22,500	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			5,860.68000	5.86068	5,704,880	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			19.34000	0.01934	21,830	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			5,890.48000	5.89048	5,734,600	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			18.76000	0.01876	21,170	5.04	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			695.72000	0.69572	638,240	4.07	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,882.22000	1.88222	1,985,070	4.07	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			708.73000	0.70873	650,570	4.08	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,863.61000	1.86361	1,965,780	4.08	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			682.84000	0.68284	626,050	4.06	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,900.96000	1.90096	2,004,500	4.06	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												484,670,851.54	4,892	41,047
R2030	On	01/11/2018	Bond Future			9.68939	90.69435	9.64491	90.97183		9.64	0.00	0	55,144
R2030	On	07/02/2019	Bond Future			9.78284	88.42873	9.73650	88.71181		10.06	0.00	0	167
R2030	On	02/05/2019	Bond Future			9.86814	89.89791	9.82025	90.18516		10.22	0.00	0	0
Total R2030 Future												0.00	0	55,311
R2030	On	01/11/2018	Bond Future	9.60	Call			713.07000	0.71307	576,100	9.48	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Put			4,832.23000	4.83223	5,107,080	8.78	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Call			5.52000	0.00552	2,890	8.78	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			6,939.47000	6.93947	7,216,850	8.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/11/2018	Bond Future	8.60	Call			0.20000	0.00020	0,080	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			6,870.36000	6.87036	7,147,720	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			0.15000	0.00015	0,060	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			7,008.66000	7.00866	7,286,050	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	9.60	Put			994.44000	0.99444	1,134,950	9.48	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			0.17000	0.00017	0,070	8.79	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			3,790.26000	3.79026	3,583,950	10.61	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			1,013.17000	1.01317	1,089,940	10.61	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.70	Put			6,828.32000	6.82832	7,087,060	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			164.09000	0.16409	139,750	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Put			4,172.67000	4.17267	4,383,050	9.40	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			675.45000	0.67545	602,750	9.40	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.90	Put			5,635.54000	5.63554	5,878,200	9.03	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			308.35000	0.30835	267,930	9.03	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	9.40	Put			3,208.67000	3.20867	3,388,940	9.69	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,115.85000	1.11585	1,013,040	9.69	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Put			2,209.63000	2.20963	2,350,360	9.99	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,862.82000	1.86282	1,720,470	9.99	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.63	Call			132.09000	0.13209	111,810	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			7,270.29000	7.27029	7,533,090	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			136.31000	0.13631	115,480	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			7,206.60000	7.20660	7,468,850	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			2,469.74000	2.46974	2,621,680	9.92	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,628.73000	1.62873	1,497,590	9.92	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	8.62	Call			127.98000	0.12798	108,230	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			7,334.14000	7.33414	7,597,470	8.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			1,599.85000	1.59985	1,491,220	9.88	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			4,175.61000	4.17561	4,354,230	9.88	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,623.85000	1.62385	1,514,160	9.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			4,137.15000	4.13715	4,314,710	9.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,576.05000	1.57605	1,468,480	9.87	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			4,214.32000	4.21432	4,394,000	9.87	0.00	0	0
Total R2030 Option												0.00	0	15,840
Total For R2030												0.00	0	71,151
R2032	On	01/11/2018	Bond Future			9.87979	88.85789	9.83535	89.15682		10.88	0.00	0	42,725
R2032	On	07/02/2019	Bond Future			9.97478	90.56637	9.92859	90.87133		10.89	0.00	0	456
R2032	On	02/05/2019	Bond Future			10.05729	87.91602	10.00965	88.22549		11.61	0.00	0	0
Total R2032 Future												0.00	0	43,181
R2032	On	01/11/2018	Bond Future	8.76	Call			0.16000	0.00016	0,060	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			7,691.56000	7.69156	7,990,390	9.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/11/2018	Bond Future	8.77	Call			0.18000	0.00018	0,070	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			7,615.81000	7.61581	7,914,630	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			0.14000	0.00014	0,050	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			7,767.39000	7.76739	8,066,230	9.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			133.18000	0.13318	112,510	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			7,997.49000	7.99749	8,281,780	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			137.54000	0.13754	116,290	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			7,927.27000	7.92727	8,210,980	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			128.94000	0.12894	108,820	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			8,067.91000	8.06791	8,352,750	9.35	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,874.53000	1.87453	1,752,330	11.21	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			4,464.71000	4.46471	4,651,980	11.21	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,901.35000	1.90135	1,778,030	11.23	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			4,423.72000	4.42372	4,609,870	11.23	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,847.91000	1.84791	1,726,840	11.20	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			4,505.98000	4.50598	4,694,380	11.20	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	43,181
R2035	On	01/11/2018	Bond Future			10.03009	92.43390	9.97055	92.87609		11.54	0.00	0	74,701
R2035	On	07/02/2019	Bond Future			10.12644	94.21120	10.06463	94.66215		11.56	0.00	0	298
R2035	On	02/05/2019	Bond Future			10.20534	91.27929	10.14168	91.73714		12.38	0.00	0	0
Total R2035 Future												0.00	0	74,999
R2035	On	01/11/2018	Bond Future	8.92	Call			0.22000	0.00022	0,070	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			8,361.21000	8.36121	8,803,250	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			0.25000	0.00025	0,080	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			8,276.40000	8.27640	8,718,420	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			0.28000	0.00028	0,090	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			8,191.69000	8.19169	8,633,690	10.35	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			8,730.97000	8.73097	9,151,380	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			160.84000	0.16084	129,450	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			8,652.41000	8.65241	9,071,970	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			150.76000	0.15076	121,060	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			8,809.78000	8.80978	9,231,030	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			155.73000	0.15573	125,190	9.92	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,001.99000	2.00199	1,827,690	11.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,972.91000	4.97291	5,256,460	11.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,031.96000	2.03196	1,855,970	11.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,927.16000	4.92716	5,209,020	11.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,972.26000	1.97226	1,799,660	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			5,018.99000	5.01899	5,304,240	11.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2035 Option									0.00	0	0
Total For R2035									0.00	0	74,999
R2037 On 01/11/2018 Bond Future			10.10874	88.95869	10.04412	89.43896		12.09	117,959,222.94	1,326	52,970
R2037 On 07/02/2019 Bond Future			10.19854	86.40910	10.13157	86.89886		12.72	0.00	0	1,188
R2037 On 02/05/2019 Bond Future			10.27917	87.84473	10.21022	88.34206		12.98	0.00	0	0
Total R2037 Future									117,959,222.94	1,326	54,158
R2037 On 01/11/2018 Bond Future	9.03	Call			0.37000	0.00037	0,120	10.85	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.03	Put			8,105.02000	8.10502	8,585,040	10.85	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.01	Call			0.29000	0.00029	0,090	10.85	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.01	Put			8,276.14000	8.27614	8,756,210	10.85	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.02	Call			0.33000	0.00033	0,110	10.85	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.02	Put			8,190.52000	8.19052	8,670,570	10.85	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Put			8,627.70000	8.62770	9,081,750	10.92	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Call			179.23000	0.17923	142,550	10.92	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Put			8,548.68000	8.54868	9,001,760	10.92	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Call			168.22000	0.16822	133,480	10.92	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Put			8,706.97000	8.70697	9,161,990	10.92	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Call			173.66000	0.17366	137,950	10.92	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.80	Call			2,028.03000	2.02803	1,839,760	12.45	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.80	Put			5,080.67000	5.08067	5,389,730	12.45	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.81	Call			2,057.41000	2.05741	1,867,340	12.46	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.81	Put			5,033.68000	5.03368	5,340,940	12.46	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.79	Call			1,998.89000	1.99889	1,812,410	12.43	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.79	Put			5,128.00000	5.12800	5,438,850	12.43	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									117,959,222.94	1,326	54,158
R2040 On 01/11/2018 Bond Future			10.18363	92.15643	10.11901	92.67013		12.45	4,147,039.35	45	28,587
R2040 On 07/02/2019 Bond Future			10.27284	89.41775	10.20589	89.94160		13.12	0.00	0	100
R2040 On 02/05/2019 Bond Future			10.35275	90.90334	10.28383	91.43534		13.40	0.00	0	0
Total R2040 Future									4,147,039.35	45	28,687
R2040 On 01/11/2018 Bond Future	9.10	Call			0.34000	0.00034	0,110	11.17	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	8.50	Put			14,581.24000	14.58124	15,094,940	11.17	0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Call			0.00000	0.00000	0,000	11.17	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	9.20	Put			7,850.57000	7.85057	8,363,540	11.16	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.80	Call			266.05000	0.26605	171,900	12.15	0.00	0	1,770
R2040 On 01/11/2018 Bond Future	10.00	Put			1,678.90000	1.67890	1,995,100	12.45	0.00	0	0
R2040 On 01/11/2018 Bond Future	10.00	Call			720.28000	0.72028	522,780	12.45	0.00	0	3,940
R2040 On 01/11/2018 Bond Future	9.60	Put			4,371.15000	4.37115	4,854,610	11.74	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Put			9,047.57000	9.04757	9,561,110	11.17	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Put			8,769.20000	8.76920	9,282,670	11.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/11/2018	Bond Future	9.09	Call			0.30000	0.00030	0,090	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			8,861.85000	8.86185	9,375,340	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			0.23000	0.00023	0,070	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.60	Call			67.34000	0.06734	37,100	11.74	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			1.13000	0.00113	0,400	11.16	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.80	Put			2,873.08000	2.87308	3,292,630	12.15	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Call			0.26000	0.00026	0,080	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			8,954.63000	8.95463	9,468,150	11.17	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			9,409.81000	9.40981	9,897,760	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			177.88000	0.17788	140,970	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			9,323.61000	9.32361	9,810,550	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			166.69000	0.16669	131,780	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			9,496.30000	9.49630	9,985,240	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			172.21000	0.17221	136,310	11.25	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			5,334.57000	5.33457	5,659,280	12.99	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,211.21000	2.21121	2,007,770	12.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			5,434.58000	5.43458	5,763,140	12.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,243.09000	2.24309	2,037,730	12.98	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			5,384.39000	5.38439	5,711,030	12.98	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,275.22000	2.27522	2,067,930	12.99	0.00	0	0
Total R2040 Option												0.00	0	15,550
Total For R2040												4,147,039.35	45	44,237
R2044	On	01/11/2018	Bond Future			10.21806	89.09786	10.14838	89.65725		13.02	29,402,293.80	330	38,243
R2044	On	07/02/2019	Bond Future			10.30446	86.42564	10.23232	86.99601		13.73	0.00	0	108
R2044	On	02/05/2019	Bond Future			10.38169	87.86153	10.30745	88.44089		14.03	0.00	0	0
Total R2044 Future												29,402,293.80	330	38,351
R2044	On	01/11/2018	Bond Future	9.14	Put			8,829.39000	8.82939	9,388,510	11.68	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			0.29000	0.00029	0,090	11.68	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			9,019.34000	9.01934	9,578,530	11.68	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			0.33000	0.00033	0,100	11.68	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			8,924.28000	8.92428	9,483,440	11.68	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			0.38000	0.00038	0,110	11.68	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			180.19000	0.18019	140,450	11.78	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			9,470.58000	9.47058	10,001,210	11.78	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			186.15000	0.18615	145,280	11.78	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			9,382.33000	9.38233	9,911,830	11.78	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			192.26000	0.19226	150,250	11.78	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			9,294.38000	9.29438	9,822,740	11.78	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			5,536.91000	5.53691	5,895,970	13.60	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,267.91000	2.26791	2,045,510	13.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/05/2019	Bond Future	9.91	Put			5,485.71000	5.48571	5,842,670	13.61	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,300.27000	2.30027	2,075,780	13.63	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			5,434.64000	5.43464	5,789,510	13.63	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,235.54000	2.23554	2,015,240	13.60	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												29,402,293.80	330	38,351
R2048	On	01/11/2018	Bond Future			10.19835	88.16145	10.12364	88.77599		13.42	0.00	0	101,273
R2048	On	07/02/2019	Bond Future			10.28609	89.85660	10.20872	90.48312		13.48	0.00	0	0
R2048	On	02/05/2019	Bond Future			10.35763	86.91561	10.27805	87.55212		14.49	0.00	0	0
Total R2048 Future												0.00	0	101,273
R2048	On	01/11/2018	Bond Future	9.03	Put			9,953.16000	9.95316	10,567,620	12.04	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			0.08000	0.00008	0,020	12.04	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			10,153.34000	10.15334	10,767,820	12.04	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			0.10000	0.00010	0,020	12.04	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			10,053.17000	10.05317	10,667,630	12.04	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			0.11000	0.00011	0,030	12.04	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			136.35000	0.13635	103,080	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			10,472.95000	10.47295	11,066,200	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			141.18000	0.14118	106,880	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			10,378.66000	10.37866	10,970,880	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			131.67000	0.13167	99,380	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			10,567.56000	10.56756	11,161,790	11.56	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			2,368.19000	2.36819	2,120,950	14.04	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			5,509.71000	5.50971	5,898,980	14.04	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,402.00000	2.40200	2,152,440	14.06	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			5,457.84000	5.45784	5,844,790	14.06	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,334.63000	2.33463	2,089,710	14.03	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			5,561.98000	5.56198	5,953,570	14.03	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	101,273
R207	On	01/11/2018	Bond Future			7.28735	102.18875	7.32423	102.14737		0.65	15,634,878.75	153	18,869
R207	On	07/02/2019	Bond Future			7.29980	100.50864	7.34754	100.46675		0.60	0.00	0	62
R207	On	02/05/2019	Bond Future			7.32414	102.17864	7.38924	102.13546		0.56	0.00	0	0
Total R207 Future												15,634,878.75	153	18,931
R207	On	01/11/2018	Bond Future	6.75	Call			0.00000	0.00000	0,010	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			647.11000	0.64711	605,740	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			0.01000	0.00001	0,010	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			635.80000	0.63580	594,420	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			0.00000	0.00000	0,010	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			658.43000	0.65843	617,060	0.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2019	Bond Future	6.52	Call			12.75000	0.01275	15,320	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			742.75000	0.74275	703,430	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			13.02000	0.01302	15,650	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			734.15000	0.73415	694,890	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			12.56000	0.01256	15,080	0.83	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			751.43000	0.75143	712,060	0.83	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			265.94000	0.26594	293,690	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			113.15000	0.11315	97,720	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			270.71000	0.27071	298,670	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			111.31000	0.11131	96,090	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			260.91000	0.26091	288,450	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			114.74000	0.11474	99,100	0.59	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												15,634,878.75	153	18,931
R208	On	01/11/2018	Bond Future			7.90378	98.19902	7.87382	98.26239		1.76	0.00	0	29,067
R208	On	07/02/2019	Bond Future			8.00016	100.08714	7.96594	100.15199		1.81	0.00	0	0
R208	On	02/05/2019	Bond Future			8.09317	98.35055	8.05481	98.41591		1.96	0.00	0	0
Total R208 Future												0.00	0	29,067
R208	On	01/11/2018	Bond Future	7.10	Put			1,655.53000	1.65553	1,718,540	2.59	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			0.90000	0.00090	0,510	2.58	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,633.98000	1.63398	1,696,960	2.58	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			0.95000	0.00095	0,540	2.56	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,612.43000	1.61243	1,675,390	2.56	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			0.84000	0.00084	0,480	2.59	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			31.11000	0.03111	26,640	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,748.91000	1.74891	1,809,290	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			31.76000	0.03176	27,200	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,730.18000	1.73018	1,790,470	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			30.48000	0.03048	26,100	1.95	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,767.67000	1.76767	1,828,140	1.95	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			559.22000	0.55922	526,270	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			601.52000	0.60152	633,930	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			569.01000	0.56901	535,740	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			594.26000	0.59426	626,350	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			549.22000	0.54922	516,590	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			608.58000	0.60858	641,310	1.97	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,067
R209	On	01/11/2018	Bond Future			9.99245	70.03634	9.93284	70.41044		12.93	38,029,732.62	543	122,707
R209	On	07/02/2019	Bond Future			10.07576	71.38290	10.01412	71.76442		12.99	0.00	0	340

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2019	Bond Future			10.14756	69.42114	10.08421	69.80860		13.87	0.00	0	0
Total R209 Future												38,029,732.62	543	123,047
R209	On	01/11/2018	Bond Future	1016.00	Call			69,522.57000	69.52257	69,148,470	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			69,522.57000	69.52257	69,148,470	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			69,522.56000	69.52256	69,148,460	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			908.16000	0.90816	708,230	12.84	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			863.07000	0.86307	1,037,240	12.84	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			3,915.36000	3.91536	4,276,840	11.87	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			26.80000	0.02680	14,180	11.87	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			7,056.32000	7.05632	7,430,240	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			0.27000	0.00027	0,090	11.77	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			1,008.87000	1.00887	796,050	12.89	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			775.31000	0.77531	936,590	12.89	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			3,899.95000	3.89995	3,540,610	14.05	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			51.16000	0.05116	65,920	14.05	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			1,043.74000	1.04374	826,680	12.90	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			747.52000	0.74752	904,560	12.90	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			6,407.67000	6.40767	6,781,290	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			0.77000	0.00077	0,290	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			694.18000	0.69418	842,850	12.93	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			1,115.45000	1.11545	890,020	12.93	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			616.29000	0.61629	460,230	12.70	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,204.93000	1.20493	1,422,970	12.70	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			6,336.13000	6.33613	6,709,690	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			0.87000	0.00087	0,330	11.77	0.00	0	760
R209	On	01/11/2018	Bond Future	9.64	Put			2,111.41000	2.11141	2,409,390	12.35	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			229.46000	0.22946	153,340	12.35	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			75.06000	0.07506	44,310	12.03	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			3,084.08000	3.08408	3,427,430	12.03	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			566.12000	0.56612	418,770	12.67	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,282.53000	1.28253	1,509,280	12.67	0.00	0	760
R209	On	01/11/2018	Bond Future	9.49	Call			86.57000	0.08657	51,900	12.06	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			2,961.64000	2.96164	3,301,070	12.06	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			174.23000	0.17423	142,060	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			7,136.94000	7.13694	7,486,290	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			163.94000	0.16394	133,380	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,269.79000	7.26979	7,620,750	11.41	0.00	0	0

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	10.20	Call			2,777.58000	2.77758	2,545,630	13.26	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			218.40000	0.21840	179,640	11.46	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,636.44000	1.63644	1,786,010	13.26	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			3,931.75000	3.93175	4,200,450	12.32	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			890.35000	0.89035	777,530	12.32	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			169.02000	0.16902	137,660	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,203.25000	7.20325	7,553,410	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			6,683.18000	6.68318	7,025,940	11.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,808.61000	1.80861	1,656,290	13.50	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			4,228.90000	4.22890	4,464,040	13.50	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,757.93000	1.75793	1,608,410	13.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			4,307.59000	4.30759	4,545,530	13.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,783.17000	1.78317	1,632,260	13.48	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			4,268.10000	4.26810	4,504,650	13.48	0.00	0	0
Total R209 Option												0.00	0	26,130
Total For R209												38,029,732.62	543	149,177
R210	On	01/11/2018	Bond Future			185.91983	185.91983	185.89122	185.89122			129,957,961.17	699	1,976
R210	On	07/02/2019	Bond Future			189.53994	189.53994	189.51035	189.51035			134,952,437.28	712	712
R210	On	02/05/2019	Bond Future			190.16460	190.16460	190.13418	190.13418			0.00	0	0
Total R210 Future												264,910,398.45	1,411	2,688
Total For R210												264,910,398.45	1,411	2,688
R212	On	01/11/2018	Bond Future			155.50069	155.50069	155.47764	155.47764			237,294,052.94	1,526	2,920
R212	On	07/02/2019	Bond Future			156.37329	156.37329	156.34950	156.34950			238,625,640.54	1,526	1,526
R212	On	02/05/2019	Bond Future			158.99625	158.99625	158.97192	158.97192			0.00	0	0
Total R212 Future												475,919,693.48	3,052	4,446
Total For R212												475,919,693.48	3,052	4,446
R213	On	01/11/2018	Bond Future			9.78474	81.59250	9.74029	81.86379		10.57	0.00	0	32,893
R213	On	07/02/2019	Bond Future			9.87949	83.16130	9.83328	83.43803		10.57	0.00	0	112
R213	On	02/05/2019	Bond Future			9.95723	80.99599	9.90961	81.27679		11.23	0.00	0	0
Total R213 Future												0.00	0	33,005
R213	On	01/11/2018	Bond Future	8.65	Call			0.13000	0.00013	0,050	9.69	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			7,062.56000	7.06256	7,333,770	9.69	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			0.15000	0.00015	0,060	9.69	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			6,994.08000	6.99408	7,265,280	9.69	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			0.11000	0.00011	0,040	9.69	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			7,131.11000	7.13111	7,402,330	9.69	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			123.10000	0.12310	104,280	9.42	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			7,402.95000	7.40295	7,660,860	9.42	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			127.03000	0.12703	107,710	9.42	0.00	0	0

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	8.70	Put		7,339.43000	7.33943	7,596,840	9.42	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call		119.27000	0.11927	100,950	9.42	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put		7,466.64000	7.46664	7,725,050	9.42	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call		1,548.19000	1.54819	1,442,160	10.66	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put		4,081.40000	4.08140	4,256,170	10.66	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call		1,572.17000	1.57217	1,465,080	10.67	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put		4,043.76000	4.04376	4,217,470	10.67	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call		1,524.42000	1.52442	1,419,450	10.64	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put		4,119.32000	4.11932	4,295,150	10.64	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											0.00	0	33,005
R214	On	01/11/2018	Bond Future			10.16807	69.05463	10.10345	69.47279	13.79	552,437.04	8	28,465
R214	On	07/02/2019	Bond Future			10.25439	70.38235	10.18755	70.80877	13.86	0.00	0	0
R214	On	02/05/2019	Bond Future			10.32476	68.25799	10.25611	68.69107	14.86	0.00	0	0
Total R214 Future											552,437.04	8	28,465
R214	On	01/11/2018	Bond Future	8.99	Call		0.12000	0.00012	0,040	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put		7,908.64000	7.90864	8,326,720	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call		0.14000	0.00014	0,040	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put		7,831.26000	7.83126	8,249,320	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call		0.10000	0.00010	0,030	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put		7,986.13000	7.98613	8,404,220	12.46	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call		130.08000	0.13008	103,230	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put		8,182.09000	8.18209	8,581,660	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call		134.35000	0.13435	106,750	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put		8,109.76000	8.10976	8,508,580	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call		125.92000	0.12592	99,810	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put		8,254.65000	8.25465	8,654,960	12.01	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call		1,871.84000	1.87184	1,703,130	14.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put		4,461.06000	4.46106	4,725,430	14.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call		1,898.13000	1.89813	1,727,860	14.35	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put		4,420.04000	4.42004	4,682,850	14.35	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call		1,845.56000	1.84556	1,678,400	14.32	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put		4,502.20000	4.50220	4,768,120	14.32	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											552,437.04	8	28,465
Total for Bond											5,739,979,083.41	39,708	899,556
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0

Contract 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 R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 01/11/2018 GOVI			602.62700	602.62700	605.30000	605.30000				0.00	0	461
GOVI On 07/02/2019 GOVI			614.21400	614.21400	616.94000	616.94000				0.00	0	0
GOVI On 02/05/2019 GOVI			624.42100	624.42100	627.18900	627.18900				0.00	0	0
Total GOVI Future										0.00	0	461
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			482,000.00000	48.20000	508,730,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Put			482,100.00000	48.21000	508,830,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Put			481,900.00000	48.19000	508,630,000			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			495,800.00000	49.58000	523,060,000			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			495,900.00000	49.59000	523,160,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			495,700.00000	49.57000	522,960,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 02/05/2019 GOVI	647.87	Put			206,810.00000	20.68100	234,490,000		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			206,910.00000	20.69100	234,590,000		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			206,710.00000	20.67100	234,390,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	461
Total for GOVI									0.00	0	461
AL37 On 01/11/2018 Index Future			586.92800	586.92800	587.85100	587.85100			0.00	0	0
AL37 On 07/02/2019 Index Future			598.21300	598.21300	599.15500	599.15500			0.00	0	0
AL37 On 02/05/2019 Index Future			608.15400	608.15400	609.10900	609.10900			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/11/2018 Index Future			674.89500	674.89500	676.62800	676.62800			0.00	0	0
AL7T On 07/02/2019 Index Future			687.87100	687.87100	689.63900	689.63900			0.00	0	0
AL7T On 02/05/2019 Index Future			699.30200	699.30200	701.09600	701.09600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/11/2018 Index Future			608.93200	608.93200	611.39700	611.39700			0.00	0	857
ALBI On 07/02/2019 Index Future			620.64000	620.64000	623.15400	623.15400			0.00	0	57
ALBI On 02/05/2019 Index Future			630.95400	630.95400	633.50600	633.50600			0.00	0	0
Total ALBI Future									0.00	0	914
Total For ALBI									0.00	0	914
IGOV On 01/11/2018 Index Future			253.51300	253.51300	253.47400	253.47400			0.00	0	746
IGOV On 07/02/2019 Index Future			258.44900	258.44900	258.40900	258.40900			0.00	0	0
IGOV On 02/05/2019 Index Future			262.78500	262.78500	262.74300	262.74300			0.00	0	0
Total IGOV Future									0.00	0	746
Total For IGOV									0.00	0	746
Total for Index									0.00	0	1,660
JIBAR f On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR f On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future									0.00	0	35,000
Total For JIBAR FUTURE									0.00	0	35,000
Total for Jibar									0.00	0	35,000
5Y STN On 21/12/2021 Interest Rate Swap			98.40000	98.40000	98.39000	98.39000			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 :										5,739,979,083.41	39,708	936,728
AA05 On 22/03/2019 Spot Bond			7.96000	101.17101	7.96000	101.14969				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	99.21621				0.00	380,000,000	190,000,000
Total AA06 SPOT										0.00	380,000,000	190,000,000
Total For AA06										0.00	380,000,000	190,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.65500	99.66692	9.65500	99.64111				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.91600	10.00000	110.88700				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	101.46540				0.00	0	640,000,000
Total AB011 SPOT										0.00	0	640,000,000
Total For AB011										0.00	0	640,000,000
AB013 On 21/11/2018 Spot Bond			7.44000	103.38882	7.44000	103.36791		28,867,200,000,000.00		0.00	3,880,000,000	5,380,000,000
Total AB013 SPOT										28,867,200,000,000.00	3,880,000,000	5,380,000,000
Total For AB013										28,867,200,000,000.00	3,880,000,000	5,380,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.38976	10.84000	104.35981				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB018L On 04/09/2020 Spot Bond			11.37000	101.28246	11.37000	101.25153				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.37232	11.81000	101.34019				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	28.87577	100.00000	28.81221				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	22.09673	100.00000	22.04809				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABC12: On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			5.00000	5.00000	5.00000	273.31897			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.67622			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	100.80508			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	101.73694			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond					0.00000	100.28993			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	102.30853			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	101.49033			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	102.30068			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	102.85715			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0

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 17/05/2019 Spot Bond					0.00000	101.45976				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.35276				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20 On 30/05/2020 Spot Bond					0.00000	101.28566				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN21 On 30/05/2022 Spot Bond					0.00000	102.32599				0.00	0	136,500,000
Total ABFN21 SPOT										0.00	0	136,500,000
Total For ABFN21										0.00	0	136,500,000
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.42520				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.64714				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN24 On 17/10/2020 Spot Bond					0.00000	100.23410				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN25 On 17/10/2024 Spot Bond					0.00000	99.95587				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN26 On 17/10/2029 Spot Bond					0.00000	99.95362				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN27 On 29/08/2021 Spot Bond					0.00000	101.05774				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.08964				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.10869				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0

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 29/08/2028 Spot Bond					0.00000	101.13409				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.49000	8.49000	8.49000	105.18726				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	102.66475				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	101.72660				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	96.09067				0.00	40,000,000	40,000,000
Total ABK12 SPOT										0.00	40,000,000	40,000,000
Total For ABK12										0.00	40,000,000	40,000,000
ABK3 On 07/11/2018 Spot Bond					0.00000	101.98667				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	101.97191				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.05320				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	100.50293				0.00	820,000,000	660,000,000
Total ABK7 SPOT										0.00	820,000,000	660,000,000
Total For ABK7										0.00	820,000,000	660,000,000
ABK8 On 03/06/2021 Spot Bond					0.00000	97.29911				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK9 On 18/11/2019 Spot Bond					0.00000	100.00813			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.95000	4.95000	4.95000	159.99559			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.31000	6.31000	6.31000	142.26119			0.00	0	160,000,000
Total ABKI02 SPOT									0.00	0	160,000,000
Total For ABKI02									0.00	0	160,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	35.53549	100.00000	35.44732			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.54000	7.54000	7.54000	119.69100			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	13.57306	100.00000	13.53921			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			9.27500	9.27500	9.27500	112.43540			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.48776	100.00000	8.46649			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	90.01306			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			4.21000	192.53903	4.21000	192.46537			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			3.92500	3.92500	3.92500	124.89695		78,500,000,000.00		20,000,000	10,000,000
Total ABN61 SPOT								78,500,000,000.00		20,000,000	10,000,000
Total For ABN61								78,500,000,000.00		20,000,000	10,000,000
ABN62 On 31/03/2028 Spot Bond			3.74000	3.74000	3.74000	174.12198			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63 On 07/12/2033 Spot Bond			3.67000	3.67000	3.67000	219.20397			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.20000	10.20000	10.20000	92.46806			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			10.62500	10.62500	10.62500	102.62408			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			9.03000	9.03000	9.03000	95.34390			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.17000	11.17000	11.17000	99.76107			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.84013			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	101.87794			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			9.05500	100.99435	9.05500	100.96977			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.77000	104.59509	8.77000	104.57070			0.00	0	69,000,000
Total ABS12 SPOT									0.00	0	69,000,000
Total For ABS12									0.00	0	69,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.97272	9.20000	103.94731			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.73500	103.88200	9.73500	103.85516			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.66000	105.17075	8.66000	105.14653			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS15 On 11/11/2022 Spot Bond			9.48000	105.12309	9.48000	105.09664			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.18000	105.51269	10.18000	105.48423			0.00	0	26,000,000
Total ABS16 SPOT									0.00	0	26,000,000
Total For ABS16									0.00	0	26,000,000
ABS17 On 11/11/2027 Spot Bond			10.32000	106.37683	10.32000	106.34776			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			10.05000	99.72902	10.05000	99.70201			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			8.20000	103.05385	8.20000	103.03122			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.28000	92.95598	10.28000	92.93024		2,467,200,000,000.00		240,000,000	4,220,000,000
Total ABS7 SPOT								2,467,200,000,000.00		240,000,000	4,220,000,000
Total For ABS7								2,467,200,000,000.00		240,000,000	4,220,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.66791	100.00000	9.64627			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.95000	3.95000	3.95000	286.20095		4,740,000,000,000.00		1,200,000,000	783,000,000
Total ABS12 SPOT								4,740,000,000,000.00		1,200,000,000	783,000,000
Total For ABS12								4,740,000,000,000.00		1,200,000,000	783,000,000
ABS14 On 31/01/2022 Spot Bond			3.30000	152.47845	3.30000	152.42391			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL047 On 22/10/2018 Spot Bond					0.00000	99.75736				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.82769				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	88.89137				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.92000	8.92000	8.92000	101.87961				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	238.93082				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	238.92592				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.64195				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	100.64399				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.47000	8.47000	8.47000	103.97097				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.64217				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL175 On 20/06/2019 Spot Bond					0.00000	100.60846				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.26712				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.63858				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.38372				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.65528				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.65742				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.65742				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.66887				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.66887				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	162.98769				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	165.64359				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	95.77285				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL216 On 20/12/2018 Spot Bond					0.00000	100.59493				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.63592				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	101.59059				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	102.02107				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	100.63320				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	100.62310				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	100.80812				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	100.82662				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	100.18816				0.00	0	2,500,000,000
Total AGT01 SPOT										0.00	0	2,500,000,000
Total For AGT01										0.00	0	2,500,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	99.57294				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	99.57294				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	99.57019				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.14743				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	99.93519				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	99.91519				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	99.91918				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	99.88664				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	99.89850				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.14000	101.31710	7.14000	101.29786				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			9.92000	111.69163	9.92000	111.66209		1,190,400,000,000.00		120,000,000	60,000,000	
Total AIR02 SPOT								1,190,400,000,000.00		120,000,000	60,000,000	
Total For AIR02								1,190,400,000,000.00		120,000,000	60,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			10.01000	100.29127	10.01000	100.26464				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			11.28000	95.60242	11.28000	95.57391				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			4.05000	178.14967	4.05000	178.08228				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.75558				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	99.83282				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	101.28022				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.92162				0.00	900,000,000	300,000,000
Total APF06 SPOT										0.00	900,000,000	300,000,000
Total For APF06										0.00	900,000,000	300,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.49820				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.79512				0.00	1,200,000,000	500,000,000
Total APF08 SPOT										0.00	1,200,000,000	500,000,000
Total For APF08										0.00	1,200,000,000	500,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	99.78973				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.60853				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			3.92000	238.02983	3.92000	237.94060				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	100.96213				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	101.60791				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			3.93500	212.71835	3.93500	212.63853				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	99.83462				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	101.93377				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	101.90232				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	101.67014			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	100.71634			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	100.61494			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	102.05760			0.00	0	0
Total ASN083 SPOT									0.00	0	0
Total For ASN083									0.00	0	0
ASN08: On 03/09/2020 Spot Bond					0.00000	101.16228			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	115.02122			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	99.83844			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	101.63188			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	81.81213			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	101.06024			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN11: On 07/03/2021 Spot Bond					0.00000	100.94933				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	100.80288				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	100.62033				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	101.29559				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	101.28680				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	101.27445				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	101.04889				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	101.04036				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	100.79618				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	97.28000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 31/01/2022 Spot Bond			4.03000	149.07504	4.03000	149.01880				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	97.28000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.37090				0.00	520,000,000	260,000,000
Total ASN143 SPOT										0.00	520,000,000	260,000,000
Total For ASN143										0.00	520,000,000	260,000,000
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	77.47987				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.74537				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.74537				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	148.86820	4.07500	148.81188				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	114.84420				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	101.08303				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.64000	161.82965	4.64000	161.76577				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	101.72154				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	101.39707				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	101.69817				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	101.01484				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17(On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18(On 20/06/2022 Spot Bond					0.00000	100.70389				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18(On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	100.79966				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19(On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19(On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19(On 30/06/2022 Spot Bond					0.00000	100.35492				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			4.28000	102.97481	4.28000	102.93529				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	100.60161				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19(On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20(On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20(On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.60714				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.64539				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.50001				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.63325				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	101.13866				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.17239				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21(On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21(On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22(On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22(On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22(On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22(On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22(On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23(On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23(On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23(On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.12314				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23(On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23(On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN23(On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23(On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23(On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24(On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24(On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24(On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24(On 07/03/2019 Spot Bond					0.00000	100.88783				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24(On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24(On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24(On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24(On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25(On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN251 SPOT									0.00	0	0
Total For ASN251									0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN252 SPOT									0.00	0	0
Total For ASN252									0.00	0	0
ASN25: On 27/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN253 SPOT									0.00	0	0
Total For ASN253									0.00	0	0
ASN25: On 25/05/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN254 SPOT									0.00	0	0
Total For ASN254									0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.10867			0.00	0	0
Total ASN255 SPOT									0.00	0	0
Total For ASN255									0.00	0	0
ASN25: On 05/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN256 SPOT									0.00	0	0
Total For ASN256									0.00	0	0
ASN25: On 02/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN257 SPOT									0.00	0	0
Total For ASN257									0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN261 SPOT									0.00	0	0
Total For ASN261									0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN262 SPOT									0.00	0	0
Total For ASN262									0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN263 SPOT									0.00	0	0
Total For ASN263									0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	100.70255			0.00	0	0
Total ASN264 SPOT									0.00	0	0
Total For ASN264									0.00	0	0
ASN26: On 30/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN265 SPOT									0.00	0	0
Total For ASN265									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN268 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN269 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN270 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN271 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN272 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN273 On 25/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN274 On 20/06/2023 Spot Bond					0.00000	100.60498				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN275 On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN276 On 04/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN277 On 08/08/2019 Spot Bond					0.00000	101.48847				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN278 On 15/08/2023 Spot Bond					0.00000	101.50928				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN279 On 20/08/2048 Spot Bond					0.00000	101.41503				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN28(On 21/08/2023 Spot Bond					0.00000	101.36929			0.00	0	0
Total ASN280 SPOT									0.00	0	0
Total For ASN280									0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN281 SPOT									0.00	0	0
Total For ASN281									0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN282 SPOT									0.00	0	0
Total For ASN282									0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN283 SPOT									0.00	0	0
Total For ASN283									0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN284 SPOT									0.00	0	0
Total For ASN284									0.00	0	0
ASN28(On 05/09/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN285 SPOT									0.00	0	0
Total For ASN285									0.00	0	0
ASN28(On 13/09/2025 Spot Bond					0.00000	100.82605			0.00	0	0
Total ASN286 SPOT									0.00	0	0
Total For ASN286									0.00	0	0
ASN28(On 14/09/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN287 SPOT									0.00	0	0
Total For ASN287									0.00	0	0
ASN28(On 21/09/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN289 SPOT									0.00	0	0
Total For ASN289									0.00	0	0
ASN29(On 21/09/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN290 SPOT									0.00	0	0
Total For ASN290									0.00	0	0
ASN29(On 26/09/2023 Spot Bond					0.00000	100.49384			0.00	0	0
Total ASN291 SPOT									0.00	0	0
Total For ASN291									0.00	0	0
ASN29(On 02/10/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN293 SPOT									0.00	0	0
Total For ASN293									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN29 On 09/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN295 SPOT									0.00	0	0
Total For ASN295									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.04942			0.00	60,000,000	30,000,000
Total BAW17 SPOT									0.00	60,000,000	30,000,000
Total For BAW17									0.00	60,000,000	30,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.10170			0.00	20,000,000	10,000,000
Total BAW18 SPOT									0.00	20,000,000	10,000,000
Total For BAW18									0.00	20,000,000	10,000,000
BAW19 On 05/12/2020 Spot Bond			9.35500	103.84108	9.35500	103.81514			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.40500	100.23660	9.40500	100.21115			0.00	0	30,000,000
Total BAW21 SPOT									0.00	0	30,000,000
Total For BAW21									0.00	0	30,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.53925	9.30000	100.51400			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	102.13996			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	101.20626			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	102.51619			0.00	400,000,000	241,000,000
Total BAW25 SPOT									0.00	400,000,000	241,000,000
Total For BAW25									0.00	400,000,000	241,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.35732				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	101.31821				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.43003				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	100.44739				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	100.92724				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	101.13402				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	103.98005				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	102.14974				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			12.53000	105.60524	12.53000	105.57036				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.65500	12.65500	12.65500	103.17783				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	100.46191				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	100.43553				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.91459				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	100.43928				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	100.42055				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	100.43564				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			12.53000	12.53000	12.53000	95.85661				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	100.41131				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.41131				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	100.41131				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	100.55150				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	105.72399				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.57025				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0

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	100.49560				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB11 On 30/09/2023 Spot Bond					0.00000	100.50407				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.50407				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	100.50407				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
BC123 On 30/11/2018 Spot Bond					0.00000	100.93305				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.06433				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	101.47188				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	101.50767				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.81268				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	100.44998				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.24000	9.24000	9.24000	189.80169				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.24000	9.24000	9.24000	190.48001				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			9.62500	9.62500	9.62500	90.69531				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.12536	100.00000	8.10738				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.93602				0.00	200,000,000	100,000,000
Total BGL01 SPOT										0.00	200,000,000	100,000,000
Total For BGL01										0.00	200,000,000	100,000,000
BGL02 On 19/11/2019 Spot Bond			9.62000	105.62919	9.62000	105.60222				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	104.34254				0.00	140,000,000	124,000,000
Total BGL03 SPOT										0.00	140,000,000	124,000,000
Total For BGL03										0.00	140,000,000	124,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL04 On 05/02/2020 Spot Bond			9.32000	102.81659	9.32000	102.79114				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.15500	101.63942	11.15500	101.60896				0.00	0	36,000,000
Total BGL05 SPOT										0.00	0	36,000,000
Total For BGL05										0.00	0	36,000,000
BGL06 On 04/09/2020 Spot Bond					0.00000	103.76147				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.46000	102.44556	11.46000	102.41403				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	101.23000				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			10.85500	101.45916	10.85500	101.42954				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.08661				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.63500	107.23663	11.63500	107.20367				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	106.96954				0.00	1,320,000,000	910,000,000
Total BGL12 SPOT										0.00	1,320,000,000	910,000,000
Total For BGL12										0.00	1,320,000,000	910,000,000
BGL13 On 20/08/2021 Spot Bond			10.25500	105.37306	10.25500	105.34444				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	105.57294				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.77367				0.00	80,000,000	40,000,000
Total BGL15 SPOT										0.00	80,000,000	40,000,000
Total For BGL15										0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL16 On 25/05/2022 Spot Bond					0.00000	101.46808				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	104.83244				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	102.24001				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.53864				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	104.65841				0.00	0	700,000,000
Total BGT01 SPOT										0.00	0	700,000,000
Total For BGT01										0.00	0	700,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.35135				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.71000	103.36389	7.71000	103.34253				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	100.59757				0.00	0	100,000,000
Total BID07 SPOT										0.00	0	100,000,000
Total For BID07										0.00	0	100,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.33796				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.67274				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.47701				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	100.65994				0.00	100,000,000	50,000,000
Total BPPF04 SPOT										0.00	100,000,000	50,000,000
Total For BPPF04										0.00	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
BPPF01 On 24/10/2018 Spot Bond					0.00000	99.81899				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF07 On 22/03/2019 Spot Bond					0.00000	100.43658				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF08 On 22/03/2021 Spot Bond					0.00000	100.45810				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF09 On 23/01/2019 Spot Bond					0.00000	99.83250				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF10 On 23/07/2019 Spot Bond					0.00000	99.83895				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF11 On 23/07/2021 Spot Bond					0.00000	99.83116				0.00	2,000,000,000	500,000,000
Total BPPF11 SPOT										0.00	2,000,000,000	500,000,000
Total For BPPF11										0.00	2,000,000,000	500,000,000
BPPF12 On 09/10/2019 Spot Bond					0.00000	100.12756				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF13 On 09/10/2023 Spot Bond					0.00000	100.13681				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.45567				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	100.45060				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.49256				0.00	200,000,000	700,000,000
Total BWZJ18 SPOT										0.00	200,000,000	700,000,000
Total For BWZJ18										0.00	200,000,000	700,000,000
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.09744				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	101.68575				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
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	102.84539				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			11.84000	102.19477	11.84000	102.16275			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	103.66669			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			9.34000	102.97678	9.34000	102.95124			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	103.72737			0.00	65,000,000	65,000,000
Total CBL20 SPOT									0.00	65,000,000	65,000,000
Total For CBL20									0.00	65,000,000	65,000,000
CBL22 On 06/05/2020 Spot Bond			9.95500	101.70260	9.95500	101.67575			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.95001			0.00	400,000,000	200,000,000
Total CBL24 SPOT									0.00	400,000,000	200,000,000
Total For CBL24									0.00	400,000,000	200,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	102.19948			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.25500	106.78817	10.25500	106.75915			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.53446			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	101.30218			0.00	2,400,000,000	3,800,000,000
Total CBL28 SPOT									0.00	2,400,000,000	3,800,000,000
Total For CBL28									0.00	2,400,000,000	3,800,000,000
CCT01 On 23/06/2023 Spot Bond			10.59500	111.06109	10.59500	111.02976			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			10.67000	107.90306	10.67000	107.87242			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			10.82500	102.45586	10.82500	102.42603			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			10.77000	10.77000	10.77000	100.42303			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	111.56420	10.00000	111.53500			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.08804			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	102.05293			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	104.35204			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	101.24559			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	102.05806			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	103.32856			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	99.80307			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.59819			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	101.62733			0.00	0	0
Total CGR37 SPOT									0.00	0	0
Total For CGR37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR38 On 13/02/2021 Spot Bond					0.00000	101.90632			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	100.59766			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	102.30156			0.00	0	0
Total CGR42 SPOT									0.00	0	0
Total For CGR42									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.88164			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN19: On 29/08/2021 Spot Bond			3.14000	147.13576	3.14000	147.01041				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	142.91672				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	111.56400	10.00000	111.53500				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	111.56400	10.00000	111.53500				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	101.54440	8.59000	101.55128				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	101.27641	9.35000	101.25131				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			8.27000	101.13571	8.27000	101.11361				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	111.56400	10.00000	111.53500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	101.66559				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			11.48000	97.81974	11.48000	97.79008				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			12.00000	94.20458	12.00000	94.17425				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	100.70399				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN31{ On 14/11/2022 Spot Bond					0.00000	101.63191				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32{ On 20/06/2023 Spot Bond					0.00000	100.70255				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN34(On 20/12/2018 Spot Bond					0.00000	101.28609				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34{ On 20/12/2023 Spot Bond					0.00000	100.74948				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34{ On 20/12/2018 Spot Bond					0.00000	100.59493				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34{ On 20/12/2023 Spot Bond					0.00000	99.91923				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN35(On 28/10/2018 Spot Bond					0.00000	101.81808				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN36(On 20/03/2019 Spot Bond					0.00000	100.58017				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36{ On 20/03/2024 Spot Bond			10.66000	100.29632	10.66000	100.26754				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36{ On 20/03/2024 Spot Bond					0.00000	100.62550				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36{ On 06/08/2023 Spot Bond					0.00000	102.03527				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36{ On 20/03/2024 Spot Bond			12.80000	101.59684	12.80000	101.56203				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN366 On 06/08/2023 Spot Bond					0.00000	102.11144			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	102.09865			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	109.57008			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	100.61705			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.65500	101.17226	9.65500	101.14590			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	98.98436			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.01648	10.98000	98.98724			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	100.77206	11.00000	100.74225			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	100.69550			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			12.59000	98.57128	12.59000	98.53804			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	100.75466			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	100.62834			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN387 On 26/01/2021 Spot Bond					0.00000	102.22011				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	100.66564				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	100.63185				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	100.67917				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	101.14351				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	101.57800				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	101.56957				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	100.63173				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	100.63509				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	99.91862				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41(On 20/09/2020 Spot Bond					0.00000	100.69558				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411(On 20/09/2020 Spot Bond					0.00000	100.69893				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	99.91821				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413(On 20/09/2020 Spot Bond					0.00000	101.94301				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414(On 20/09/2020 Spot Bond					0.00000	100.72242				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415(On 18/07/2020 Spot Bond					0.00000	99.91290				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416(On 23/09/2020 Spot Bond					0.00000	100.57114				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419(On 20/12/2020 Spot Bond					0.00000	100.75599				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42(On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	52.51302				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	100.76269				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421(On 26/01/2021 Spot Bond					0.00000	102.75941				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422(On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0

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	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	102.67286				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 20/12/2018 Spot Bond					0.00000	101.06382				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	100.89647				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					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	117.90227				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	119.70634				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	121.32108				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	100.69226				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	100.66203				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	101.90369				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	101.22832				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	101.43787				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			9.75500	108.03015	9.75500	108.00219				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			4.55000	146.70566	4.55000	146.64829				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			6.77500	106.16364	6.77500	106.11590				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			6.41500	108.34948	6.41500	108.30179				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	101.39449				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	100.77764				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	101.51074				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	102.15251				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	101.20416				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	105.54219				0.00	100,000,000	50,000,000
Total CLN461 SPOT										0.00	100,000,000	50,000,000
Total For CLN461										0.00	100,000,000	50,000,000
CLN46(On 16/02/2022 Spot Bond			10.82500	102.41549	10.82500	102.38616				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			10.41000	99.87434	10.41000	99.84635				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	100.75565				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	100.42659				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	100.41415				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	101.74484				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	101.39075				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	101.56080				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	101.29260				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	100.69893				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	19.99035	100.00000	19.94634				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	101.28749				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	101.45784				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	103.18693				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	102.14663				0.00	100,000,000	50,000,000
Total CLN484 SPOT										0.00	100,000,000	50,000,000
Total For CLN484										0.00	100,000,000	50,000,000
CLN485 On 02/12/2021 Spot Bond			9.75500	103.31653	9.75500	103.28965				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	101.26649				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			13.09000	103.35356	13.09000	103.17603				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			9.89000	99.67316	9.89000	99.64702				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	100.40959				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	101.01155				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	101.28749				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	100.37190				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	100.69852				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49 On 07/06/2022 Spot Bond			12.25500	104.07805	12.25500	103.17121				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	101.13406				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			10.69000	98.48792	10.69000	98.45959				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	102.69741				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	103.87386				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	101.41220				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	100.02365				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	100.09457				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	100.09821				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	100.72061				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	100.09821				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	99.79869				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	101.79731				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	100.70584				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	101.43658				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	100.09286				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	98.09841				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	101.20566				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	101.46627				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	101.75284				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	102.21664	9.96000	100.80877			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	103.07752	10.01000	104.58549			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	101.29532			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	100.28441	9.60000	100.25793			0.00	0	0
Total CLN519 SPOT									0.00	0	0
Total For CLN519									0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.83079			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	100.67191			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	101.20449			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	101.56471			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	100.92358	9.20000	100.89851			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	99.79752			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	102.02119			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	104.66094			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	102.57287				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	103.18868				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	100.79792				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	100.83079				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	100.67566				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	100.66557				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	99.92853				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			10.85000	10.85000	10.85000	100.11716				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	99.93001				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	99.76949				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	101.57450				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	101.34105				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	100.92183				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	100.08435				0.00	0	4,660,000,000
Total CLN541 SPOT										0.00	0	4,660,000,000
Total For CLN541										0.00	0	4,660,000,000
CLN54 On 30/05/2022 Spot Bond					0.00000	100.44317				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	217.82882				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.62500	90.71861	9.62500	90.69531				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.24000	9.24000	9.24000	189.80169				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.24000	9.24000	9.24000	190.48001				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	100.61520				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	100.77525				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond					0.00000	100.61513				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.63845			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	101.49880			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.33000	115.03218	9.33000	115.00352		3,358,800,000,000.00		360,000,000	760,000,000
Total COJ05 SPOT								3,358,800,000,000.00		360,000,000	760,000,000
Total For COJ05								3,358,800,000,000.00		360,000,000	760,000,000
COJ07 On 23/03/2021 Spot Bond			9.86500	102.61031	9.86500	102.58301		0.00		0	100,000,000
Total COJ07 SPOT								0.00		0	100,000,000
Total For COJ07								0.00		0	100,000,000
COJ08 On 22/06/2026 Spot Bond			10.88000	106.53846	10.88000	106.50763		0.00		0	0
Total COJ08 SPOT								0.00		0	0
Total For COJ08								0.00		0	0
COJG01 On 09/06/2024 Spot Bond			10.49000	102.26457	10.49000	102.23601		0.00		0	0
Total COJG01 SPOT								0.00		0	0
Total For COJG01								0.00		0	0
COT01 On 03/04/2023 Spot Bond			10.72500	94.70467	10.72500	94.67749		0.00		0	0
Total COT01 SPOT								0.00		0	0
Total For COT01								0.00		0	0
COT02 On 03/04/2028 Spot Bond			12.01500	90.25527	12.01500	90.22634		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			11.97000	89.28087	11.97000	89.25251		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			12.70500	12.70500	12.70500	96.18098		0.00		0	0
Total CPV01 SPOT								0.00		0	0
Total For CPV01								0.00		0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.67495		0.00		0	0
Total CS002 SPOT								0.00		0	0
Total For CS002								0.00		0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.66475		0.00		0	0
Total CS003 SPOT								0.00		0	0
Total For CS003								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CSA04 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
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	100.87426			0.00	0	0
Total DEN80 SPOT									0.00	0	0
Total For DEN80									0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	100.81295			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	100.56693			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	100.60820			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	100.40190			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	100.42823			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	100.45561			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DOL004 On 24/01/2019 Spot Bond					0.00000	99.67766			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	84.81593			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	101.16642			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY01 On 21/11/2022 Spot Bond					0.00000	101.31401			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	101.54057			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.29000	10.29000	10.29000	104.91347			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	101.14869			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			9.05500	102.87986	9.05500	102.85497			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.17500	103.32907	8.17500	103.30658		58,506,840,000.00	7,156,800	104,000,000	
Total DV22 SPOT								58,506,840,000.00	7,156,800	104,000,000	
Total For DV22								58,506,840,000.00	7,156,800	104,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	42.33057	100.00000	42.23739		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			9.81000	101.99671	9.81000	101.97018		71,803,314,000.00	7,319,400	314,590,000	
Total DV23 SPOT								71,803,314,000.00	7,319,400	314,590,000	
Total For DV23								71,803,314,000.00	7,319,400	314,590,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.77859	100.00000	13.74827		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.77859	100.00000	13.74827		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			9.89000	100.71367	9.89000	100.68725		27,692,000,000,000.00	2,800,000,000	700,000,000	
Total DV24 SPOT								27,692,000,000,000.00	2,800,000,000	700,000,000	
Total For DV24								27,692,000,000,000.00	2,800,000,000	700,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.52867	9.69000	101.50256		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.52867	9.69000	101.50256		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			11.52000	93.13375	11.52000	93.10541		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.59227	10.10000	101.56508				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.59227	10.10000	101.56508				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03I On 23/10/2018 Spot Bond					0.00000	99.84085				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.43693				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	101.14483				0.00	100,000,000	100,000,000
Total DVF20 SPOT										0.00	100,000,000	100,000,000
Total For DVF20										0.00	100,000,000	100,000,000
DVF20I On 28/03/2020 Spot Bond					0.00000	100.79695				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	101.34657				0.00	200,000,000	100,000,000
Total DVF20C SPOT										0.00	200,000,000	100,000,000
Total For DVF20C										0.00	200,000,000	100,000,000
DVF20I On 23/10/2020 Spot Bond					0.00000	99.94171				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	101.14308				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	101.07854				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	101.12147				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	99.80393				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF24 On 23/10/2024 Spot Bond					0.00000	99.81963			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			8.27000	111.30939	8.27000	111.28488			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	36.16280	100.00000	36.08319			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.93000	101.77323	8.93000	101.74867			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.46500	101.66028	9.46500	101.63432			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.20000	99.84130	10.20000	99.81387			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			4.18000	103.11559	4.18000	103.07610			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.93000	95.51535	3.93000	95.47958			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	121.93913	2.25000	121.89895			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			3.78000	129.30430	3.78000	129.25641			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.79000	115.26101	3.79000	115.21829			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			3.79000	113.20488	3.79000	113.16293			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL31 On 02/06/2031 Spot Bond			3.84000	104.78658	3.84000	104.74752			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.90000	96.92124	3.90000	96.88502			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	121.93913	2.25000	121.89895			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.13000	104.57115	9.13000	104.54578		182,600,000,000.00		20,000,000	20,000,000
Total EMM01 SPOT								182,600,000,000.00		20,000,000	20,000,000
Total For EMM01								182,600,000,000.00		20,000,000	20,000,000
EMM02 On 11/03/2021 Spot Bond			9.15500	104.32680	9.15500	104.30100		0.00		0	0
Total EMM02 SPOT								0.00		0	0
Total For EMM02								0.00		0	0
EMM03 On 04/05/2024 Spot Bond			11.14000	100.06885	11.14000	100.03938		111,400,000,000.00		10,000,000	10,000,000
Total EMM03 SPOT								111,400,000,000.00		10,000,000	10,000,000
Total For EMM03								111,400,000,000.00		10,000,000	10,000,000
EMM04 On 16/05/2028 Spot Bond			11.32000	11.32000	11.32000	96.49732		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			11.57000	11.57000	11.57000	96.57147		0.00		0	1,666,666,500
Total EMM05 SPOT								0.00		0	1,666,666,500
Total For EMM05								0.00		0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			11.12000	11.12000	11.12000	100.86483		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			10.97000	10.97000	10.97000	101.21184		0.00		0	0
Total EMM07 SPOT								0.00		0	0
Total For EMM07								0.00		0	0
EMM07 On 17/07/2032 Spot Bond			11.56500	11.56500	11.56500	88.34183		0.00		0	0
Total EMM07P SPOT								0.00		0	0
Total For EMM07P								0.00		0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	102.33281		0.00		0	0
Total ENX01 SPOT								0.00		0	0
Total For ENX01								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ENX01 On 23/04/2021 Spot Bond					0.00000	102.17209				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.93098				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	101.00905				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	101.24667				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.94794				0.00	2,400,000,000	600,000,000
Total EPF010 SPOT										0.00	2,400,000,000	600,000,000
Total For EPF010										0.00	2,400,000,000	600,000,000
EPF011 On 12/06/2020 Spot Bond					0.00000	101.51437				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.36399				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	101.17123				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.02385				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.89278				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.90722				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF04U SPOT									0.00	0	0
Total For EPF04U									0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF05U SPOT									0.00	0	0
Total For EPF05U									0.00	0	0
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF06U SPOT									0.00	0	0
Total For EPF06U									0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF07U SPOT									0.00	0	0
Total For EPF07U									0.00	0	0
EPFC3I On 06/11/2018 Spot Bond					0.00000	101.56843			0.00	0	0
Total EPFC36 SPOT									0.00	0	0
Total For EPFC36									0.00	0	0
EPFC3I On 04/03/2019 Spot Bond					0.00000	100.95219			0.00	0	0
Total EPFC37 SPOT									0.00	0	0
Total For EPFC37									0.00	0	0
EPFC3I On 06/09/2019 Spot Bond					0.00000	100.88458			0.00	0	0
Total EPFC39 SPOT									0.00	0	0
Total For EPFC39									0.00	0	0
EPFC4I On 03/04/2019 Spot Bond					0.00000	100.24267			0.00	0	0
Total EPFC40 SPOT									0.00	0	0
Total For EPFC40									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		453,666,669,800,000.00	4,536,666,698	4,536,666,698	
Total EQS05 SPOT								3,666,669,800,000.00	4,536,666,698	4,536,666,698	
Total For EQS05								3,666,669,800,000.00	4,536,666,698	4,536,666,698	
EQS06 On 09/04/2020 Spot Bond					0.00000	98.17544			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.11249			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS111 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	101.44662				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	101.46803				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	101.52673				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	101.62671				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	111.56400	10.00000	111.53500				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	101.17739				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	101.62922				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.79371				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	101.39061				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	101.43869				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			9.75000	103.08318	9.75000	103.05652				682,500,000.00	70,000	3,000,070,000
Total ES23 SPOT										682,500,000.00	70,000	3,000,070,000
Total For ES23										682,500,000.00	70,000	3,000,070,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23/R On 25/01/2023 Spot Bond			10.00000	102.22526	10.00000	102.19816			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			10.47000	86.95673	10.47000	86.93235		246,572,688,000.00		23,550,400	6,622,600,200
Total ES26 SPOT								246,572,688,000.00		23,550,400	6,622,600,200
Total For ES26								246,572,688,000.00		23,550,400	6,622,600,200
ES26/R On 02/04/2026 Spot Bond			7.85000	100.29659	7.85000	100.27537			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.28500	73.61125	11.22500	73.93007		20,613,876,156,000.00		1,826,661,600	627,475,800
Total ES33 SPOT								20,613,876,156,000.00		1,826,661,600	627,475,800
Total For ES33								20,613,876,156,000.00		1,826,661,600	627,475,800
ES33/R On 15/09/2033 Spot Bond			7.50000	100.63251	7.50000	100.61204			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			11.45500	75.87775	11.45500	75.85466		134,374,023,000.00		11,730,600	3,612,265,300
Total ES42 SPOT								134,374,023,000.00		11,730,600	3,612,265,300
Total For ES42								134,374,023,000.00		11,730,600	3,612,265,300
ES42/R On 25/04/2042 Spot Bond			8.50000	99.79551	8.50000	99.77281			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	99.95938			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.84711			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	100.61855			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.63853				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
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	101.30267				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	100.44067				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	101.12070				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.95586			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	101.53040			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.63438			0.00	240,000,000	120,000,000
Total FIFB14 SPOT									0.00	240,000,000	120,000,000
Total For FIFB14									0.00	240,000,000	120,000,000
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.35115			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			7.54000	102.84778	7.54000	102.82682			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.35774			0.00	2,000,000,000	1,045,000,000
Total FRB12 SPOT									0.00	2,000,000,000	1,045,000,000
Total For FRB12									0.00	2,000,000,000	1,045,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	99.93194			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.85500	10.85500	10.85500	101.75041			0.00	0	100,000,000
Total FRB14 SPOT									0.00	0	100,000,000
Total For FRB14									0.00	0	100,000,000
FRB15 On 06/03/2020 Spot Bond					0.00000	103.38506			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB16 On 08/07/2020 Spot Bond					0.00000	102.57128			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	105.03213			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	104.69088			0.00	70,000,000	70,000,000
Total FRB18 SPOT									0.00	70,000,000	70,000,000
Total For FRB18									0.00	70,000,000	70,000,000
FRB19 On 14/04/2021 Spot Bond			11.55500	101.73678	11.55500	101.70538			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.50538			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	101.55616			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.95546			0.00	40,000,000	40,000,000
Total FRB22 SPOT									0.00	40,000,000	40,000,000
Total For FRB22									0.00	40,000,000	40,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.18214			0.00	250,000,000	240,000,000
Total FRB23 SPOT									0.00	250,000,000	240,000,000
Total For FRB23									0.00	250,000,000	240,000,000
FRBC2 On 21/12/2018 Spot Bond			7.88500	104.50992	7.88500	104.48766			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	100.95858			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.45000	151.77165	3.45000	151.71675			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.64000	3.64000	3.64000	290.14338			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	125.98502			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			4.03000	170.09073	4.03000	170.02639			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			4.06500	4.06500	4.06500	86.04820			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			4.57000	4.57000	4.57000	197.86324			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.50500	90.11475	4.50500	90.07950			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			4.54000	91.93065	4.54000	92.26789			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.80000	8.80000	8.80000	83.33166			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.24000	10.24000	10.24000	55.30444			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.28000	10.28000	10.28000	54.55375			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	101.30302			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.87000	4.87000	4.87000	118.28136			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond					0.00000	101.57694				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC171 On 20/09/2020 Spot Bond					0.00000	100.70699				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	90.73097				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18 On 20/12/2018 Spot Bond					0.00000	101.20956				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18 On 20/12/2018 Spot Bond					0.00000	100.79940				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18 On 20/03/2019 Spot Bond					0.00000	100.64952				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	100.65574				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19 On 02/04/2019 Spot Bond					0.00000	100.58829				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	111.56400	10.00000	111.53500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19 On 20/06/2024 Spot Bond					0.00000	100.68765				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20 On 20/06/2019 Spot Bond					0.00000	100.83405				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC209 On 07/10/2020 Spot Bond					0.00000	102.37226			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
FRC211 On 20/12/2019 Spot Bond					0.00000	100.67577			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC212 On 07/05/2020 Spot Bond					0.00000	101.69846			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 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
FRC214 On 07/11/2019 Spot Bond					0.00000	101.94942			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 04/11/2019 Spot Bond					0.00000	101.73098			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC221 On 31/01/2022 Spot Bond			4.11000	148.70756	4.11000	148.65116			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC222 On 20/05/2020 Spot Bond					0.00000	101.39703			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.97000	144.82457	4.97000	144.76631			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC234 On 20/12/2020 Spot Bond					0.00000	100.96118			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC236 On 08/02/2020 Spot Bond					0.00000	102.25062			0.00	0	0
Total FRC236 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 FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	99.47073				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	102.62559				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	100.50444				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	101.60244				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	102.09112				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.88965				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.79449				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	103.49203				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	99.79661				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	100.50139				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.47992				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	98.36743				0.00	0	0
Total FRC248 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 FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	99.82757				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	101.23656				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	101.80392				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	100.78091				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	100.69400				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	101.97230				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	100.41931				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	102.04386				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	106.38286				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	105.29240	3.45500	105.25430				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	100.02163				0.00	0	0
Total FRC261 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 FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.00017				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	100.63550				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	100.00016				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	100.76279				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	101.20079				0.00	1,000,000,000	500,000,000
Total FRC266 SPOT										0.00	1,000,000,000	500,000,000
Total For FRC266										0.00	1,000,000,000	500,000,000
FRC26: On 06/08/2023 Spot Bond					0.00000	105.19661				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	101.83847				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	101.33799				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	101.92320				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.97809				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	102.09590	8.82000	103.11315				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	104.33282	9.80000	104.41025				0.00	0	0
Total FRC274 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 FRC274									0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.80238			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.80416			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.96855			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	100.40136			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	101.31109			0.00	1,640,000,000	820,000,000
Total FRC279 SPOT									0.00	1,640,000,000	820,000,000
Total For FRC279									0.00	1,640,000,000	820,000,000
FRC28: On 20/12/2023 Spot Bond					0.00000	100.67560			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	101.44577			0.00	0	0
Total FRC281 SPOT									0.00	0	0
Total For FRC281									0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	101.08584			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	100.50059			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			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total FRC284 SPOT								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For FRC284								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
FRC66 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	145.74851		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	146.01775		0.00	0	0	
Total FRC69 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 FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.67000	4.67000	4.67000	146.10764				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD011U SPOT										0.00	0	0
Total For FRD011U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD171U SPOT										0.00	0	0
Total For FRD171U										0.00	0	0
FRD181 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD181U SPOT										0.00	0	0
Total For FRD181U										0.00	0	0
FRD191 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD191U SPOT										0.00	0	0
Total For FRD191U										0.00	0	0
FRD201 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD201U SPOT										0.00	0	0
Total For FRD201U										0.00	0	0
FRD211 On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD211U SPOT										0.00	0	0
Total For FRD211U										0.00	0	0
FRD221 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD221U SPOT										0.00	0	0
Total For FRD221U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.58000	85.42459	4.58000	85.36671				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.50500	99.65513	4.50500	99.61629				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	100.48476				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.64966				0.00	5,600,000,000	500,000,000
Total FRJ20 SPOT										0.00	5,600,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ20										0.00	5,600,000,000	500,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.19524				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	102.28588				0.00	0	109,000,000
Total FRJ22 SPOT										0.00	0	109,000,000
Total For FRJ22										0.00	0	109,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.65017				0.00	0	65,500,000
Total FRJ23 SPOT										0.00	0	65,500,000
Total For FRJ23										0.00	0	65,500,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.59369				0.00	0	1,000,000,000
Total FRJ25 SPOT										0.00	0	1,000,000,000
Total For FRJ25										0.00	0	1,000,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.72101				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 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
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.32800	3.32800	3.32800	99.90648				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.75000	3.75000	3.75000	111.29896				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.88496				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.88496				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.89000	109.05302	3.89000	109.01229				0.00	0	0
Total FRS108 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 FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.87000	214.30641	3.87000	214.22639				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.68000	97.16310	4.68000	97.12477				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.90000	3.90000	3.90000	213.49174				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	102.23856				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			4.12500	123.50955	4.12500	123.46266				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	112.08752	3.70500	112.04621				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 31/01/2038 Spot Bond			4.42000	100.89370	4.42000	100.85459				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			4.02000	210.66338	4.02000	210.58384				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			4.07000	209.46591	4.07000	209.38657				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			3.65500	158.25650	3.65500	111.06564				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			4.10000	208.75147	4.10000	208.67223				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			5.25000	89.55961	5.25000	89.52292				0.00	0	0
Total FRS124 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 FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.82000	159.48044	4.82000	159.41671				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.78000	95.77333	4.78000	95.73529				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.34000	165.83367	4.34000	165.76955				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.40000	165.02388	4.40000	164.95980				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.61000	197.05309	4.61000	196.97562				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	95.23671				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.71000	96.74360	4.71000	96.70536				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.96500	4.96500	4.96500	93.22850				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.49000	99.87235	4.49000	99.83345				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.21000	167.60388	4.21000	167.53967				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.38000	202.22587	4.38000	202.14761				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.34000	165.83367	4.34000	165.76955				0.00	0	0
Total FRS142 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 FRS142									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.34000	165.83367	4.34000	165.76955			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.63000	161.96131	4.63000	161.89743			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.42500	121.39303	4.42500	121.34598			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.81000	150.09113	3.81000	150.03539			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.69000	161.17312	4.69000	161.10930			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.73000	160.65013	4.73000	160.58633			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.39500	121.60283	4.39500	121.55579			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.70000	161.04219	4.70000	160.97839			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	160.45589			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	85.29828			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	93.51187			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	96.81130			0.00	0	0
Total FRS160 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 FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	97.48620				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	68.79827				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	76.24685				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	81.77733				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	83.60416				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	38.71533				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	55.77221				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	53.94841				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	40.15499				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	223.92734				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	99.97791				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	99.97638				0.00	0	0
Total FRS172 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 FRS172										0.00	0	0
FRS17: On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17: On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	73.79098				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	73.79086				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	100.74922				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS17: On 02/08/2019 Spot Bond					0.00000	112.30111				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS17: On 15/08/2019 Spot Bond					0.00000	102.07653				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	100.67697				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18: On 19/09/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	100.46732				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	291.17136				0.00	0	0
Total FRS36 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 FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.45000	3.45000	3.45000	292.59202				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			4.17000	4.17000	4.17000	283.44221				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	151.06873	3.60000	151.01349				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.91021				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	152.47845	3.30000	152.42391				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.69262				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			3.73000	105.43962	3.73000	105.40070				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			3.39000	82.39871	3.39000	113.49912				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			3.58500	3.58500	3.58500	127.37863				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.61500	3.61500	3.61500	127.15744				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			4.36000	4.36000	4.36000	281.08544				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			8.04000	104.72990	8.04000	104.70747				0.00	0	0
Total FRX19 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 FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.50500	100.78737	8.50500	100.76432			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.44000	9.44000	9.44000	95.00138		3,492,800,000,000.00		370,000,000	2,605,000,000
Total FRX23 SPOT								3,492,800,000,000.00		370,000,000	2,605,000,000
Total For FRX23								3,492,800,000,000.00		370,000,000	2,605,000,000
FRX24 On 10/12/2024 Spot Bond			9.96000	107.30114	9.96000	107.27265			0.00	0	76,000,000
Total FRX24 SPOT								0.00	0	0	76,000,000
Total For FRX24								0.00	0	0	76,000,000
FRX25 On 26/07/2025 Spot Bond			10.22000	106.91142	10.22000	99.85702			0.00	0	0
Total FRX25 SPOT								0.00	0	0	0
Total For FRX25								0.00	0	0	0
FRX26 On 01/10/2026 Spot Bond			10.37000	95.74511	10.37000	95.71851			0.00	0	500,000,000
Total FRX26 SPOT								0.00	0	0	500,000,000
Total For FRX26								0.00	0	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			10.40000	99.91917	10.40000	99.89119			0.00	0	0
Total FRX27 SPOT								0.00	0	0	0
Total For FRX27								0.00	0	0	0
FRX28 On 26/07/2028 Spot Bond			10.30000	108.44874	10.30000	101.10306			0.00	0	0
Total FRX28 SPOT								0.00	0	0	0
Total For FRX28								0.00	0	0	0
FRX30 On 31/01/2030 Spot Bond			10.90500	94.61089	10.90500	94.58359			0.00	0	0
Total FRX30 SPOT								0.00	0	0	0
Total For FRX30								0.00	0	0	0
FRX31 On 21/02/2031 Spot Bond			11.03000	91.23180	11.03000	91.20520			0.00	0	0
Total FRX31 SPOT								0.00	0	0	0
Total For FRX31								0.00	0	0	0
FRX32 On 31/03/2032 Spot Bond			11.05500	96.60544	11.05500	96.72069			0.00	0	0
Total FRX32 SPOT								0.00	0	0	0
Total For FRX32								0.00	0	0	0
FRX45 On 14/04/2045 Spot Bond			12.00500	68.20133	12.00500	68.17949			0.00	0	0
Total FRX45 SPOT								0.00	0	0	0
Total For FRX45								0.00	0	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT								0.00	0	0	0

Contract 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 FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.31716				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	101.32849				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	101.36650				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	101.53364				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	101.35924				0.00	700,000,000	350,000,000
Total FS3A5 SPOT										0.00	700,000,000	350,000,000
Total For FS3A5										0.00	700,000,000	350,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.94655				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0

Contract 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 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
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.43731				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	101.50389				0.00	0	0
Total FS6A2 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 FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.53874				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	101.56456				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.65587				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	101.22118				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1U On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.14919				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	101.16249				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.24887				0.00	0	0
Total GH31B 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 GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.35510				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	101.42145				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
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

Contract 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 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
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

Contract 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 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	102.81466				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.78221				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.81653				0.00	0	51,000,000
Total GRT10 SPOT										0.00	0	51,000,000
Total For GRT10										0.00	0	51,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.52700				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	101.02513				0.00	100,000,000	100,000,000
Total GRT12 SPOT										0.00	100,000,000	100,000,000
Total For GRT12										0.00	100,000,000	100,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	99.99996				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	101.55011				0.00	860,000,000	430,000,000
Total GRT14 SPOT										0.00	860,000,000	430,000,000
Total For GRT14										0.00	860,000,000	430,000,000
GRT15 On 15/04/2020 Spot Bond					0.00000	100.06957				0.00	0	29,000,000
Total GRT15 SPOT										0.00	0	29,000,000
Total For GRT15										0.00	0	29,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	100.76468				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			10.13000	100.04996	10.13000	100.02294				0.00	0	0
Total GRT17 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 GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.89183				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	101.62844				0.00	750,000,000	450,000,000
Total GRT19 SPOT										0.00	750,000,000	450,000,000
Total For GRT19										0.00	750,000,000	450,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.56225				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			10.77000	96.27803	10.77000	96.30267				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	99.97844				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	100.20373				0.00	100,000,000	50,000,000
Total GRT23 SPOT										0.00	100,000,000	50,000,000
Total For GRT23										0.00	100,000,000	50,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	100.82122				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.84947				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	100.87879				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.38711				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
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

Contract 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 GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.22089				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.06913				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.88829				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	100.25027				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	100.08849				0.00	799,500,000	266,500,000
Total HILB06 SPOT										0.00	799,500,000	266,500,000
Total For HILB06										0.00	799,500,000	266,500,000
HILB07 On 11/07/2021 Spot Bond					0.00000	100.08975				0.00	1,050,000,000	350,000,000
Total HILB07 SPOT										0.00	1,050,000,000	350,000,000
Total For HILB07										0.00	1,050,000,000	350,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	100.51100				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	100.34164				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.66294				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

Contract 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 HM1C5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500			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	101.51845			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	100.00008			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	100.08628			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	100.34356			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			8.32000	104.35036	8.32000	104.32725		66,560,000,000,000.00		8,000,000,000	0
Total HWAY20 SPOT								66,560,000,000,000.00		8,000,000,000	0
Total For HWAY20								66,560,000,000,000.00		8,000,000,000	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	32.67683	100.00000	32.60490			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			3.91000	286.81343	3.91000	286.70601		2,815,200,000.00		720,000	720,000
Total HWAY23 SPOT								2,815,200,000.00		720,000	720,000
Total For HWAY23								2,815,200,000.00		720,000	720,000
HWAY2 On 07/12/2024 Spot Bond			4.09000	4.09000	4.09000	287.35529			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.71000	84.13253	3.71000	98.24479			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			11.05500	88.56313	11.05500	88.53724			0.00	0	1,590,000,000
Total HWAY34 SPOT									0.00	0	1,590,000,000

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 HWAY34									0.00	0	1,590,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.96079	100.00000	10.93667			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			11.05500	88.25858	11.05500	88.23278			0.00	0	100,000,000
Total HWAY35 SPOT									0.00	0	100,000,000
Total For HWAY35									0.00	0	100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.96065	100.00000	10.93653			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	100.00005			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	100.90798			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500			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			2.97500	132.01787	2.97500	131.97181		29,764,428,750,000.00	10,004,850,000	116,200,200,000	
Total I2025 SPOT								29,764,428,750,000.00	10,004,850,000	116,200,200,000	
Total For I2025								29,764,428,750,000.00	10,004,850,000	116,200,200,000	
I2029 On 31/03/2029 Spot Bond			2.99000	100.32117	2.99000	100.28604		15,037,337,900,000.00	5,029,210,000	38,721,500,000	
Total I2029 SPOT								15,037,337,900,000.00	5,029,210,000	38,721,500,000	
Total For I2029								15,037,337,900,000.00	5,029,210,000	38,721,500,000	
I2033 On 28/02/2033 Spot Bond			3.08000	102.42122	3.08000	102.38505		9,363,200,000.00	3,040,000	70,921,700,000	
Total I2033 SPOT								9,363,200,000.00	3,040,000	70,921,700,000	
Total For I2033								9,363,200,000.00	3,040,000	70,921,700,000	
I2038 On 31/01/2038 Spot Bond			3.13000	122.18767	3.13000	122.14451		252,651,377,700,000.00	80,719,290,000	169,881,600,000	
Total I2038 SPOT								252,651,377,700,000.00	80,719,290,000	169,881,600,000	
Total For I2038								252,651,377,700,000.00	80,719,290,000	169,881,600,000	
I2046 On 31/03/2046 Spot Bond			3.13000	116.16548	3.13000	116.12434		169,544,556,700,000.00	54,167,590,000	136,212,510,000	
Total I2046 SPOT								169,544,556,700,000.00	54,167,590,000	136,212,510,000	

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 I2046									9,544,556,700,000.00	54,167,590,000	136,212,510,000
I2050 On 31/12/2050 Spot Bond			3.14000	122.10961	3.14000	122.06645			82,778,030,200,000.00	26,362,430,000	97,572,523,100
Total I2050 SPOT									82,778,030,200,000.00	26,362,430,000	97,572,523,100
Total For I2050									82,778,030,200,000.00	26,362,430,000	97,572,523,100
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.21108			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			9.60500	9.60500	9.60500	101.94816			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	101.69610			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	99.95321			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.57114			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	101.23775			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.02000	285.42742	4.02000	285.31969			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	100.84274			0.00	0	0
Total IBL110 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 IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.25290				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	101.25288				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	101.30500				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	101.28716				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	100.57117				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	100.00004				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	99.81220				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	101.39518				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.11026				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	151.95205				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	111.56400	10.00000	111.53500				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			7.77000	7.77000	7.77000	102.53754				0.00	0	0
Total IBL45 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 IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.09000	8.09000	8.09000	100.81459				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.94000	102.09081	8.94000	102.06655				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	101.85721				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			7.51000	102.00256	7.51000	101.98210				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.29000	101.50279	10.29000	101.47513				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.33393				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	101.84716				0.00	2,000,000,000	2,000,000,000
Total IBL64 SPOT										0.00	2,000,000,000	2,000,000,000
Total For IBL64										0.00	2,000,000,000	2,000,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	101.76549				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	148.75344	4.10000	148.69706				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.18990				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.22817				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.74920				0.00	0	0
Total IBL77 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 IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.34000	102.90474	10.34000	102.87655				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			7.34000	102.86928	7.34000	102.84902				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	101.95357				0.00	0	29,000,000
Total IBL82 SPOT										0.00	0	29,000,000
Total For IBL82										0.00	0	29,000,000
IBL83 On 22/03/2019 Spot Bond					0.00000	100.47178				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	148,250,000
Total IBL84U SPOT										0.00	0	148,250,000
Total For IBL84U										0.00	0	148,250,000
IBL85 On 20/05/2019 Spot Bond					0.00000	101.64516				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	102.40159				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			7.64000	105.13877	7.64000	105.11734				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.35500	106.33901	9.35500	106.31260				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	25.26407	100.00000	25.20846				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.24759				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	100.06532				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	101.03821				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	102.18409				0.00	2,700,000,000	1,700,000,000
Total IBL95 SPOT										0.00	2,700,000,000	1,700,000,000
Total For IBL95										0.00	2,700,000,000	1,700,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.06884				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	100.28157				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	100.88178				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.51000	101.30800	7.51000	101.28759				0.00	0	45,000,000
Total IBL99 SPOT										0.00	0	45,000,000
Total For IBL99										0.00	0	45,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.35031	100.00000	10.32753				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	100.86347				0.00	0	0
Total IDCC01 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 IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	101.76455				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	99.86661				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.92500	98.80819	8.92500	98.78462				0.00	0	46,000,000
Total IDCG03 SPOT										0.00	0	46,000,000
Total For IDCG03										0.00	0	46,000,000
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.68314				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.30000	100.40481	10.30000	100.37741				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.48749				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.02000	100.16503	12.02000	100.04231				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	101.53981				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.97192				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			11.17000	101.95082	11.17000	101.92055				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	101.96491				0.00	500,000,000	2,350,000,000
Total IDCG12 SPOT										0.00	500,000,000	2,350,000,000
Total For IDCG12										0.00	500,000,000	2,350,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.93268				0.00	0	0
Total IDCG13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.97836				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.67999				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.11452	100.00000	5.10314				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			9.47000	99.59162	9.47000	99.56645				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			8.00500	101.73544	8.00500	101.71350				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN289U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN378U SPOT										0.00	0	0
Total For IN378U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN386U SPOT										0.00	0	0
Total For IN386U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500				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	103.72780				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	100.52822				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.03319				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	101.72130				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	101.75247				0.00	0	0
Total ING371 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 ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.87784			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.46414			0.00	5,648,400	2,824,200
Total ING383 SPOT									0.00	5,648,400	2,824,200
Total For ING383									0.00	5,648,400	2,824,200
ING384 On 30/09/2020 Spot Bond					0.00000	78.65041			0.00	8,871,800	4,435,900
Total ING384 SPOT									0.00	8,871,800	4,435,900
Total For ING384									0.00	8,871,800	4,435,900
INLV01 On 12/08/2024 Spot Bond					0.00000	101.99096			0.00	0	600,000,000
Total INLV01 SPOT									0.00	0	600,000,000
Total For INLV01									0.00	0	600,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	100.61341			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.06762			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.65500	104.46032	11.65500	104.42817			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.16755			0.00	0	0
Total INLV05 SPOT									0.00	0	0
Total For INLV05									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500			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	100.57090			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.99065			0.00	0	0
Total IPF13 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 IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	100.78858				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.97952				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.69759				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	100.47429				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	100.47969				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	100.48509				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	100.66598				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	100.69015				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.76412				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.67338				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPFC19 On 26/10/2018 Spot Bond					0.00000	101.64508				0.00	0	0
Total IPFC19 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 IPFC19									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.57313	2.75000	100.56566			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			6.30000	141.58295	6.30000	141.52078			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	101.35067			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	99.92394			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			4.97500	4.97500	4.97500	117.57107			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			4.97500	4.97500	4.97500	117.57107			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.94113			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	102.45465			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.55500	104.01348	11.55500	103.98173			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.51587			0.00	220,000,000	210,000,000
Total IV035 SPOT									0.00	220,000,000	210,000,000
Total For IV035									0.00	220,000,000	210,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	99.79629			0.00	0	0
Total IV036 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 IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.61682				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	142.21438				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	103.57056				0.00	0	96,500,000
Total IV040 SPOT										0.00	0	96,500,000
Total For IV040										0.00	0	96,500,000
IV041 On 29/09/2021 Spot Bond			11.90500	100.70547	11.90500	100.67330				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	101.73899				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.79500	11.79500	11.79500	106.75179				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	102.32325				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.10000	144.24814	5.10000	144.18962				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	100.71795				0.00	1,200,000,000	1,200,000,000
Total IV046 SPOT										0.00	1,200,000,000	1,200,000,000
Total For IV046										0.00	1,200,000,000	1,200,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0

Contract 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 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
IV19A On 31/03/2028 Spot Bond			5.00000	157.17026	5.00000	157.10671				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.30000	7.30000	7.30000	99.84026				0.00	0	0
Total IVA859 SPOT										0.00	0	0
Total For IVA859										0.00	0	0
IVA861 On 01/11/2018 Spot Bond			7.30000	7.30000	7.30000	99.56193				0.00	0	0
Total IVA861 SPOT										0.00	0	0
Total For IVA861										0.00	0	0
IVA863 On 15/11/2018 Spot Bond			7.40000	7.40000	7.40000	99.27543				0.00	0	0
Total IVA863 SPOT										0.00	0	0
Total For IVA863										0.00	0	0
IVA865 On 29/11/2018 Spot Bond			7.40000	7.40000	7.40000	98.99647				0.00	0	0
Total IVA865 SPOT										0.00	0	0
Total For IVA865										0.00	0	0
IVA866 On 06/12/2018 Spot Bond			7.50000	7.50000	7.50000	98.84233				0.00	0	0
Total IVA866 SPOT										0.00	0	0
Total For IVA866										0.00	0	0
IVA867 On 13/12/2018 Spot Bond			7.50000	7.50000	7.50000	98.70200				0.00	0	0
Total IVA867 SPOT										0.00	0	0
Total For IVA867										0.00	0	0
IVA871 On 10/01/2019 Spot Bond			7.65000	7.65000	7.65000	98.10826				0.00	0	0
Total IVA871 SPOT										0.00	0	0
Total For IVA871										0.00	0	0
IVA873 On 24/01/2019 Spot Bond			7.65000	7.65000	7.65000	97.82664				0.00	0	0
Total IVA873 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 IVA873										0.00	0	0
IVA874 On 28/01/2019 Spot Bond			7.65000	7.65000	7.65000	97.74648				0.00	0	0
Total IVA874 SPOT										0.00	0	0
Total For IVA874										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500				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	100.29033				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	100.33043				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	100.33797				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	98.68940				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			8.11000	103.14159	8.11000	103.11932				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	60.75415	100.00000	60.62042				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.42500	101.92827	9.42500	101.90277				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	101.35742				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	100.67189				0.00	0	0
Total IVC055 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 IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.77355				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.00722				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	99.83475				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	100.00008				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	101.32384				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.26738				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.27500	105.24677	10.27500	105.21796				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	100.35690				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	102.05415				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	100.36255				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.88559				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.80595				0.00	0	0
Total IVC106 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 IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.35878				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	102.01790				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	102.61092				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.92500	103.61762	9.92500	103.59035				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	101.32107				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.80167				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	101.56625				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	101.33496				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	99.97902				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	101.90243				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	100.41202				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.45265				0.00	0	0
Total IVC128 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 IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.42218				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	99.82094				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	102.02373				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	101.05015				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.85447				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.89934				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	101.82614				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.74781				0.00	160,000,000	80,000,000
Total IVC136 SPOT										0.00	160,000,000	80,000,000
Total For IVC136										0.00	160,000,000	80,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	101.21685				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	100.41439				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										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
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	102.13706				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR										0.00	0	0
KAP00: On 13/06/2019 Spot Bond					0.00000	100.80943				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond					0.00000	100.97858				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00: On 29/06/2021 Spot Bond					0.00000	100.35501				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP00: On 26/10/2021 Spot Bond			9.47500	101.66966	9.47500	106.74374				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP00: On 28/11/2019 Spot Bond					0.00000	101.67281				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP00: On 24/05/2020 Spot Bond					0.00000	101.28865				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01: On 15/09/2020 Spot Bond					0.00000	101.21453				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP01: On 01/12/2022 Spot Bond					0.00000	101.04896				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04: On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.12203				0.00	120,000,000	60,000,000
Total KAP11 SPOT										0.00	120,000,000	60,000,000
Total For KAP11										0.00	120,000,000	60,000,000
KSB00: On 05/08/2020 Spot Bond					0.00000	103.46899				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.06959				0.00	0	0
Total KST01 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 KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.56000	116.32495	10.56000	116.29242			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	101.34732			0.00	0	700,000,000
Total LBK05 SPOT									0.00	0	700,000,000
Total For LBK05									0.00	0	700,000,000
LBK08 On 30/10/2019 Spot Bond					0.00000	101.93052			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.52000	103.76945	9.52000	103.74322			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.66561	9.62000	103.63914			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.34881	9.71000	101.32270			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.23564			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	101.14746			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	101.42903			0.00	400,000,000	200,000,000
Total LBK17 SPOT									0.00	400,000,000	200,000,000
Total For LBK17									0.00	400,000,000	200,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	104.24436			0.00	400,000,000	200,000,000
Total LBK18 SPOT									0.00	400,000,000	200,000,000
Total For LBK18									0.00	400,000,000	200,000,000
LBK20 On 08/06/2022 Spot Bond			10.39000	103.03177	10.39000	103.00325			0.00	0	2,500,000,000
Total LBK20 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 LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.14636			0.00	400,000,000	200,000,000
Total LBK22 SPOT									0.00	400,000,000	200,000,000
Total For LBK22									0.00	400,000,000	200,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	101.02604			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.54000	99.07638	10.54000	99.04843			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	100.44463			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	100.66373			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	100.50400			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			11.41500	99.52516	11.41500	99.49515			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			10.29000	101.37162	10.29000	101.34384			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.58668			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	100.62709			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.67000	102.36800	8.67000	102.34439		17,340,000,000,000.00		2,000,000,000	1,080,000,000
Total LGL04 SPOT								17,340,000,000,000.00		2,000,000,000	1,080,000,000
Total For LGL04								17,340,000,000,000.00		2,000,000,000	1,080,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.95385			0.00	20,000,000	10,000,000
Total LGL05 SPOT									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
Total For LGL05										0.00	20,000,000	10,000,000
LGL06 On 04/10/2022 Spot Bond			10.39000	99.72325	10.39000	99.69551				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.06309				0.00	700,000,000	700,000,000
Total LGL07 SPOT										0.00	700,000,000	700,000,000
Total For LGL07										0.00	700,000,000	700,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	103.35151				0.00	20,000,000	10,000,000
Total LGL08 SPOT										0.00	20,000,000	10,000,000
Total For LGL08										0.00	20,000,000	10,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	104.27004				0.00	40,000,000	20,000,000
Total LGL09 SPOT										0.00	40,000,000	20,000,000
Total For LGL09										0.00	40,000,000	20,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.16892				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC05U On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC05U SPOT										0.00	0	0
Total For LHC05U										0.00	0	0
LHC06U On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC06U SPOT										0.00	0	0
Total For LHC06U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.33811				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.34000	105.87433	9.34000	105.84744				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.52000	106.75121	13.52000	106.71327				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	102.24869				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.99173				0.00	0	0
Total LHL27 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 LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.23098				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	103.40686				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	101.34020				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	102.07170				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	101.51342				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.44484				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11-On 10/12/2018 Spot Bond					0.00000	100.77474				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	101.64980				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 16/10/2018 Spot Bond					0.00000	99.98021				0.00	0	0
Total MAQ123 SPOT										0.00	0	0
Total For MAQ123										0.00	0	0
MAQ12 On 08/11/2018 Spot Bond					0.00000	99.52443				0.00	0	0
Total MAQ125 SPOT										0.00	0	0
Total For MAQ125										0.00	0	0
MAQ12 On 10/12/2018 Spot Bond					0.00000	98.88063				0.00	0	0
Total MAQ127 SPOT										0.00	0	0
Total For MAQ127										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.32061				0.00	0	0
Total MBF047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF047									0.00	0	0
MBF04: On 14/03/2019 Spot Bond					0.00000	101.10043			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	101.83085			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	100.78193			0.00	200,000,000	400,000,000
Total MBF053 SPOT									0.00	200,000,000	400,000,000
Total For MBF053									0.00	200,000,000	400,000,000
MBF05: On 27/03/2020 Spot Bond					0.00000	100.79716			0.00	40,000,000	20,000,000
Total MBF055 SPOT									0.00	40,000,000	20,000,000
Total For MBF055									0.00	40,000,000	20,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	101.46808			0.00	660,000,000	330,000,000
Total MBF057 SPOT									0.00	660,000,000	330,000,000
Total For MBF057									0.00	660,000,000	330,000,000
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	101.23495			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	101.32003			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	100.78185			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	100.08220			0.00	0	0
Total MBP036 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.11596				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	101.69176				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	101.20064				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	101.22221				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	100.00009				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.80433				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.79662				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.39832				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	100.40316				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			7.74000	100.63365	7.74000	100.60250				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	100.50819	8.00000	100.47606				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			7.67000	100.62524	7.67000	100.60487				0.00	0	0
Total MBSA02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.03268	8.91000	100.00929			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	102.35692			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	102.45087			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			7.76000	102.89801	7.76000	102.87651			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.68000	103.66720	9.68000	103.64057			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.68000	103.66720	9.68000	103.64057			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.57807			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			9.32000	9.32000	9.32000	101.51860			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIIL03 On 28/08/2023 Spot Bond					0.00000	101.51890			0.00	0	0
Total MIIIL03 SPOT									0.00	0	0
Total For MIIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	103.51038			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	102.27624			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	100.87692			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	100.96838			0.00	0	0
Total MMF401 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 MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.64804				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			9.50500	9.50500	9.50500	101.95023				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.15778				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			12.02000	12.02000	12.02000	98.63807				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			10.59000	10.59000	10.59000	102.68867				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.68909				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	101.52877				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.93073				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	100.46774				0.00	4,140,000,000	2,070,000,000
Total MTN07 SPOT										0.00	4,140,000,000	2,070,000,000
Total For MTN07										0.00	4,140,000,000	2,070,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	100.83092				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	100.58340				0.00	0	0
Total MTN09 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 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	101.43747			0.00	20,000,000	10,000,000
Total MTN10 SPOT									0.00	20,000,000	10,000,000
Total For MTN10									0.00	20,000,000	10,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	101.17690			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.23670			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	101.02607			0.00	100,000,000	50,000,000
Total MTN13 SPOT									0.00	100,000,000	50,000,000
Total For MTN13									0.00	100,000,000	50,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0
Total For MWA3U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.62027			0.00	4,000,000,000	1,000,000,000
Total MWAR01 SPOT									0.00	4,000,000,000	1,000,000,000
Total For MWAR01									0.00	4,000,000,000	1,000,000,000
MWAR(On 22/02/2021 Spot Bond					0.00000	101.34749			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.55242			0.00	0	0
Total N6A19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N6A19									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.84093			0.00	740,000,000	420,000,000
Total N6B26 SPOT									0.00	740,000,000	420,000,000
Total For N6B26									0.00	740,000,000	420,000,000
N6C26 On 21/09/2020 Spot Bond					0.00000	100.59408			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	100.60083			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	100.63506			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.74914			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	100.89623			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.14000	97.17957	10.14000	97.15345		608,400,000,000.00		60,000,000	30,000,000
Total NAM01 SPOT								608,400,000,000.00		60,000,000	30,000,000
Total For NAM01								608,400,000,000.00		60,000,000	30,000,000
NAM02 On 29/06/2020 Spot Bond			9.25500	103.35570	9.25500	103.33015		0.00		0	0
Total NAM02 SPOT								0.00		0	0
Total For NAM02								0.00		0	0
NAM03 On 01/08/2023 Spot Bond			10.19000	101.56384	10.19000	101.53641		0.00		0	0
Total NAM03 SPOT								0.00		0	0
Total For NAM03								0.00		0	0
NAM04 On 01/08/2026 Spot Bond			11.02000	99.51439	11.02000	99.48539		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			8.40000	104.39082	8.40000	104.36748		0.00		0	0
Total NBK11A SPOT								0.00		0	0
Total For NBK11A								0.00		0	0
NBK12/ On 19/03/2021 Spot Bond			8.65000	102.25399	8.65000	102.23007		0.00		0	0
Total NBK12A SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK12A										0.00	0	0
NBK12, On 19/03/2021 Spot Bond			9.38000	100.68604	9.38000	100.66055				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			9.99000	99.64175	9.99000	99.61492				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			8.97500	103.58269	8.97500	103.55785				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15, On 11/02/2022 Spot Bond			9.60500	99.28156	9.60500	99.25626				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16, On 12/02/2025 Spot Bond			10.15500	98.36344	10.15500	98.33696				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			10.33000	102.85471	10.33000	102.82641				0.00	0	1,230,000,000
Total NBK17A SPOT										0.00	0	1,230,000,000
Total For NBK17A										0.00	0	1,230,000,000
NBK18, On 01/06/2020 Spot Bond			8.36500	104.78278	8.36500	104.75932				0.00	0	29,000,000
Total NBK18A SPOT										0.00	0	29,000,000
Total For NBK18A										0.00	0	29,000,000
NBK19, On 01/06/2022 Spot Bond			9.75500	103.24248	9.75500	103.21562				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			10.36000	103.85321	10.36000	103.82455				0.00	0	10,000,000
Total NBK20A SPOT										0.00	0	10,000,000
Total For NBK20A										0.00	0	10,000,000
NBK20I, On 25/06/2021 Spot Bond					0.00000	100.69318				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.78000	101.64130	10.78000	101.61230				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22, On 19/11/2022 Spot Bond			10.33000	103.23520	10.33000	103.20695				0.00	0	0
Total NBK22A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK22A									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.29000	106.28954	10.29000	106.26056			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	101.53249			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.37000	107.71176	10.37000	107.68218			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	101.48750			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.89000	9.89000	9.89000	104.34571			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	102.90004			0.00	40,000,000	20,000,000
Total NBK25B SPOT									0.00	40,000,000	20,000,000
Total For NBK25B									0.00	40,000,000	20,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	17.36020	100.00000	17.32199			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.19951			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27, On 10/05/2026 Spot Bond			10.57000	107.77118	10.57000	107.74103			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28, On 02/08/2023 Spot Bond			10.24000	101.15514	10.24000	101.12769		1,228,800,000,000.00	0.00	120,000,000	60,000,000
Total NBK28A SPOT								1,228,800,000,000.00		120,000,000	60,000,000
Total For NBK28A								1,228,800,000,000.00		120,000,000	60,000,000
NBK28I On 19/11/2020 Spot Bond					0.00000	102.18504			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			10.52000	102.05973	10.52000	102.03129			0.00	0	0
Total NBK29A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	101.58396				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			10.00500	99.81621	10.00500	99.78974				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.62901				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.44419				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	101.14912				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	101.86315				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	103.36757				0.00	0	79,500,000
Total NBK34B SPOT										0.00	0	79,500,000
Total For NBK34B										0.00	0	79,500,000
NBK35I On 10/05/2023 Spot Bond					0.00000	103.62487				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.53536				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.86085				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	103.37962				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			7.32000	104.62294	7.32000	104.60217				0.00	0	0
Total NBK3A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	55.15980	100.00000	55.03638				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			11.79500	11.79500	11.79500	51.02007				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	101.91934				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	101.82122				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	102.39878				0.00	0	100,000,000
Total NBK42B SPOT										0.00	0	100,000,000
Total For NBK42B										0.00	0	100,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	101.76027				0.00	20,000,000	10,000,000
Total NBK43B SPOT										0.00	20,000,000	10,000,000
Total For NBK43B										0.00	20,000,000	10,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.70000				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.95932				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.45945				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	102.10109				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.66954				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	100.62853				0.00	0	0
Total NCLN82 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.96500	99.52492	10.96500	99.49558				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	100.62517				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.00000	98.69253	11.00000	98.66334				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	100.62853				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.63380				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.64052				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	100.57380				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
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
NED14 On 29/11/2018 Spot Bond					0.00000	101.36608			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.04000	8.04000	8.04000	101.33861			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	100.69325			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	100.00015			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	99.97498			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.82731			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			9.87000	105.43391	9.87000	105.40631		947,520,000,000.00	96,000,000	3,078,000,000	
Total NED20 SPOT								947,520,000,000.00	96,000,000	3,078,000,000	
Total For NED20								947,520,000,000.00	96,000,000	3,078,000,000	
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.61182		0.00	38,600,000	19,300,000	
Total NEDT1A SPOT								0.00	38,600,000	19,300,000	
Total For NEDT1A								0.00	38,600,000	19,300,000	
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.35828		0.00	92,000,000	46,000,000	
Total NEDT1B SPOT								0.00	92,000,000	46,000,000	
Total For NEDT1B								0.00	92,000,000	46,000,000	
NET51 On 16/11/2018 Spot Bond					0.00000	101.33812		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.67562				0.00	0	70,000,000
Total NGL01 SPOT										0.00	0	70,000,000
Total For NGL01										0.00	0	70,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.87922				0.00	190,000,000	150,000,000
Total NGL02 SPOT										0.00	190,000,000	150,000,000
Total For NGL02										0.00	190,000,000	150,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.45454				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	102.10358				0.00	120,000,000	60,000,000
Total NGL04 SPOT										0.00	120,000,000	60,000,000
Total For NGL04										0.00	120,000,000	60,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.82494				0.00	0	1,000,000,000
Total NGL05 SPOT										0.00	0	1,000,000,000
Total For NGL05										0.00	0	1,000,000,000
NGLT1/On 01/07/2022 Spot Bond					0.00000	100.47991				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.73170	13.50000	105.69417				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	101.03033				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	105.36438				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	104.52055				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.32000	4.32000	4.32000	203.52434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NI202 SPOT									0.00	0	0
Total For NI202									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	126.31352			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			4.24000	4.24000	4.24000	89.31256		254,400,000,000.00		60,000,000	30,000,000
Total NI29 SPOT								254,400,000,000.00		60,000,000	30,000,000
Total For NI29								254,400,000,000.00		60,000,000	30,000,000
NI38 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	100.41540			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			3.83500	3.83500	3.83500	125.54851			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			4.22500	4.22500	4.22500	122.75251			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			4.25000	4.25000	4.25000	166.99273			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			4.56000	162.88645	4.56000	162.82252			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			4.60000	76.73350	4.60000	98.25419			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			8.37000	103.69365	8.37000	103.67054			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	93.14247			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.00000	9.00000	9.00000	103.64449				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.25823				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.88255				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	101.32417				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	101.32571				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			9.20000	9.20000	9.20000	103.66978				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	101.32134				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	101.38431				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			9.40000	9.40000	9.40000	103.69508				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	101.38436				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	101.53080				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	101.44402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.52000	105.15013	7.52000	105.12867			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.55500	114.47670	9.55500	114.44767		19,110,000,000,000.00	2,000,000,000	0	0
Total NRA022 SPOT								19,110,000,000,000.00	2,000,000,000	0	0
Total For NRA022								19,110,000,000,000.00	2,000,000,000	0	0
NRA02: On 31/05/2023 Spot Bond			4.15000	180.17199	4.15000	180.10336			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			11.67000	107.97993	11.67000	107.94648			0.00	0	6,340,000,000
Total NRA028 SPOT									0.00	0	6,340,000,000
Total For NRA028									0.00	0	6,340,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.65519	100.00000	16.61833			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	101.28562			0.00	220,000,000	110,000,000
Total NTC18 SPOT									0.00	220,000,000	110,000,000
Total For NTC18									0.00	220,000,000	110,000,000
NTC19 On 27/07/2020 Spot Bond					0.00000	102.80180			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	102.54350			0.00	1,200,000,000	1,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC20 SPOT										0.00	1,200,000,000	1,700,000,000
Total For NTC20										0.00	1,200,000,000	1,700,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.06864				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.44285				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.47601				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	100.32866				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.36074				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	102.30539				0.00	0	36,000,000
Total OML02 SPOT										0.00	0	36,000,000
Total For OML02										0.00	0	36,000,000
OML03 On 27/11/2019 Spot Bond			9.52000	103.27820	9.52000	103.25210				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	101.73925				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			9.80500	9.80500	9.80500	100.62807				0.00	0	1,565,000,000
Total OML05 SPOT										0.00	0	1,565,000,000
Total For OML05										0.00	0	1,565,000,000
OML06 On 19/03/2022 Spot Bond			10.79000	99.43581	10.79000	99.40694				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			11.57000	98.06251	11.57000	98.03205				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.70728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.94000	100.81796	10.94000	100.78829				0.00	0	1,055,000,000
Total OML09 SPOT										0.00	0	1,055,000,000
Total For OML09										0.00	0	1,055,000,000
OML10 On 14/09/2025 Spot Bond			11.62000	99.72099	11.62000	99.68988				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.81749				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	101.11260				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	101.62321				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	101.05397				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	100.95340				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.97613				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	99.87968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	100.28256				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	101.25232				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	101.31312				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	101.36630				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	101.47260				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	101.48777				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	101.50295				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			9.26500	110.30459	9.22000	110.54363				865,307,813,737,000.00	1,950,384,005,800	1,217,903,774,100
Total R186 SPOT										1,530,781,373,000.00	950,384,005,800	217,903,774,100
Total For R186										1,530,781,373,000.00	950,384,005,800	217,903,774,100
R197 On 07/12/2023 Spot Bond			2.95000	299.25994	2.95000	299.15557				27,778,970,000,000.00	9,416,600,000	25,664,600,000
Total R197 SPOT										17,778,970,000,000.00	9,416,600,000	25,664,600,000
Total For R197										17,778,970,000,000.00	9,416,600,000	25,664,600,000
R202 On 07/12/2033 Spot Bond			3.07000	235.08926	3.07000	235.00653				97,082,456,500,000.00	31,622,950,000	275,329,900,000
Total R202 SPOT										17,082,456,500,000.00	31,622,950,000	275,329,900,000
Total For R202										17,082,456,500,000.00	31,622,950,000	275,329,900,000
R2023 On 28/02/2023 Spot Bond			8.63500	97.80195	8.59000	97.93734				434,218,008,905,500.00	745,132,369,300	985,282,194,000
Total R2023 SPOT										14,218,008,905,500.00	745,132,369,300	985,282,194,000
Total For R2023										14,218,008,905,500.00	745,132,369,300	985,282,194,000
R2030 On 31/01/2030 Spot Bond			9.62500	90.60904	9.62500	90.58590				934,668,195,150,000.00	408,796,695,600	791,136,301,000

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 R2030 SPOT									14,668,195,150,000.00	408,796,695,600	791,136,301,000
Total For R2030									14,668,195,150,000.00	408,796,695,600	791,136,301,000
R2032 On 31/03/2032 Spot Bond			9.81500	88.80193	9.81500	88.77856			659,782,959,422,500.00	474,761,381,500	984,271,983,100
Total R2032 SPOT									19,782,959,422,500.00	474,761,381,500	984,271,983,100
Total For R2032									19,782,959,422,500.00	474,761,381,500	984,271,983,100
R2035 On 28/02/2035 Spot Bond			9.95000	92.50689	9.95000	92.48208			431,431,660,080,000.00	143,862,478,400	1,087,122,000,000
Total R2035 SPOT									11,431,660,080,000.00	143,862,478,400	1,087,122,000,000
Total For R2035									11,431,660,080,000.00	143,862,478,400	1,087,122,000,000
R2037 On 31/01/2037 Spot Bond			10.02500	89.08320	10.02500	89.05952			545,733,256,330,000.00	652,940,973,200	945,713,155,700
Total R2037 SPOT									15,733,256,330,000.00	652,940,973,200	945,713,155,700
Total For R2037									15,733,256,330,000.00	652,940,973,200	945,713,155,700
R204 On 21/12/2018 Spot Bond			6.26500	102.83503	6.34000	102.80360			054,776,506,563,000.00	806,827,854,200	399,330,000,000
Total R204 SPOT									14,776,506,563,000.00	806,827,854,200	399,330,000,000
Total For R204									14,776,506,563,000.00	806,827,854,200	399,330,000,000
R2040 On 31/01/2040 Spot Bond			10.10000	92.30170	10.10000	92.27699			438,339,235,630,000.00	241,419,726,300	727,005,664,100
Total R2040 SPOT									18,339,235,630,000.00	241,419,726,300	727,005,664,100
Total For R2040									18,339,235,630,000.00	241,419,726,300	727,005,664,100
R2044 On 31/01/2044 Spot Bond			10.13000	89.30082	10.13000	89.27685			036,002,030,777,000.00	694,570,782,900	819,954,318,400
Total R2044 SPOT									16,002,030,777,000.00	694,570,782,900	819,954,318,400
Total For R2044									16,002,030,777,000.00	694,570,782,900	819,954,318,400
R2048 On 28/02/2048 Spot Bond			10.10500	88.42340	10.10500	88.39933			069,027,317,556,000.00	2,480,853,767,200	2,777,388,463,800
Total R2048 SPOT									19,027,317,556,000.00	480,853,767,200	777,388,463,800
Total For R2048									19,027,317,556,000.00	480,853,767,200	777,388,463,800
R207 On 15/01/2020 Spot Bond			7.28500	101.77497	7.32000	101.71403			314,690,431,577,000.00	2,788,564,232,200	707,820,960,200
Total R207 SPOT									14,690,431,577,000.00	788,564,232,200	707,820,960,200
Total For R207									14,690,431,577,000.00	788,564,232,200	707,820,960,200
R208 On 31/03/2021 Spot Bond			7.88500	97.80140	7.85500	97.84552			547,631,538,385,000.00	1,591,329,301,000	1,212,026,570,500
Total R208 SPOT									17,631,538,385,000.00	591,329,301,000	212,026,570,500
Total For R208									17,631,538,385,000.00	591,329,301,000	212,026,570,500
R209 On 31/03/2036 Spot Bond			9.97500	69.75271	9.91500	70.11172			152,080,674,130,000.00	1,418,754,954,800	1,998,103,752,500
Total R209 SPOT									12,080,674,130,000.00	418,754,954,800	998,103,752,500
Total For R209									12,080,674,130,000.00	418,754,954,800	998,103,752,500
R210 On 31/03/2028 Spot Bond			3.00000	185.15731	3.00000	185.09242			30,420,120,000,000.00	10,140,040,000	25,965,400,000
Total R210 SPOT									10,420,120,000,000.00	10,140,040,000	25,965,400,000
Total For R210									10,420,120,000,000.00	10,140,040,000	25,965,400,000
R212 On 31/01/2022 Spot Bond			2.80000	154.86288	2.80000	154.80956			146,777,708,000,000.00	52,420,610,000	53,029,700,000

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 R212 SPOT									16,777,708,000,000.00	52,420,610,000	53,029,700,000
Total For R212									16,777,708,000,000.00	52,420,610,000	53,029,700,000
R213 On 28/02/2031 Spot Bond			9.76500	81.26213	9.72000	81.51648			843,147,963,624,000.00	700,783,201,600	550,286,653,600
Total R213 SPOT									13,147,963,624,000.00	700,783,201,600	550,286,653,600
Total For R213									13,147,963,624,000.00	700,783,201,600	550,286,653,600
R214 On 28/02/2041 Spot Bond			10.08500	69.19687	10.08500	69.17806			736,810,630,368,000.00	271,374,380,800	887,139,728,700
Total R214 SPOT									16,810,630,368,000.00	271,374,380,800	387,139,728,700
Total For R214									16,810,630,368,000.00	271,374,380,800	387,139,728,700
RCG01 On 24/10/2019 Spot Bond					0.00000	100.38370			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 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
RDF12 On 31/08/2024 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 RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.85524				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	100.89397				0.00	1,600,000,000	400,000,000
Total RDFB06 SPOT										0.00	1,600,000,000	400,000,000
Total For RDFB06										0.00	1,600,000,000	400,000,000
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	100.51272				0.00	100,000,000	100,000,000
Total RDFB07 SPOT										0.00	100,000,000	100,000,000
Total For RDFB07										0.00	100,000,000	100,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.98165				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	101.03181				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.77695				0.00	800,000,000	450,000,000
Total RDFB10 SPOT										0.00	800,000,000	450,000,000
Total For RDFB10										0.00	800,000,000	450,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.43618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1:On 27/11/2022 Spot Bond					0.00000	101.17527				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1:On 12/03/2021 Spot Bond					0.00000	100.77741				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1:On 12/03/2023 Spot Bond					0.00000	100.79516				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.90747				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	101.67318				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
REB12:On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB12U SPOT										0.00	0	0
Total For REB12U										0.00	0	0
REB13: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	101.29780				0.00	200,000,000	100,000,000
Total REBC09 SPOT										0.00	200,000,000	100,000,000
Total For REBC09										0.00	200,000,000	100,000,000
RED20:On 05/04/2019 Spot Bond					0.00000	100.32961				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20:On 05/04/2019 Spot Bond					0.00000	100.39749				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20:On 05/01/2020 Spot Bond					0.00000	100.32490				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	100.36482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.89355				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.68637				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	101.32277				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.14252				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.17788				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	101.79101				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	100.23827				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	102.22421				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
REDX0 On 07/02/2019 Spot Bond					0.00000	100.46532				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 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
RES04 On 02/03/2021 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 RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	100.49894			0.00	80,000,000,000	40,000,000,000
Total RES30 SPOT									0.00	80,000,000,000	40,000,000,000
Total For RES30									0.00	80,000,000,000	40,000,000,000
RES34 On 25/08/2019 Spot Bond					0.00000	101.19311			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	101.01067			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	99.84265			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.64818			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	100.00009			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	101.10397			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES43 On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES43U SPOT									0.00	0	0
Total For RES43U									0.00	0	0
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.25500	101.43840	9.25500	101.41333			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.13500	100.84049	10.13500	100.81326				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			11.26500	97.47566	11.26500	97.44648				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	111.56400	10.00000	111.53500				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	102.39742				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	100.79161				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	99.78690				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	103.02983				0.00	120,000,000	120,000,000
Total SBK20 SPOT										0.00	120,000,000	120,000,000
Total For SBK20										0.00	120,000,000	120,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	103.91888				0.00	0	43,000,000
Total SBK21 SPOT										0.00	0	43,000,000
Total For SBK21										0.00	0	43,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	103.92509				0.00	460,000,000	230,000,000
Total SBK22 SPOT										0.00	460,000,000	230,000,000
Total For SBK22										0.00	460,000,000	230,000,000
SBK23 On 28/05/2022 Spot Bond			10.94000	106.21344	10.94000	106.18271				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.61346				0.00	0	45,000,000
Total SBK24 SPOT										0.00	0	45,000,000
Total For SBK24										0.00	0	45,000,000
SBK24/ On 19/10/2025 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 SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.50935			0.00	380,000,000	290,000,000
Total SBK25 SPOT									0.00	380,000,000	290,000,000
Total For SBK25									0.00	380,000,000	290,000,000
SBK26 On 25/04/2021 Spot Bond			10.45500	103.60145	10.45500	103.57260			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.76168			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.82432			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.06000	105.79033	9.06000	105.76472			0.00	0	1,200,000,000
Total SBS19 SPOT									0.00	0	1,200,000,000
Total For SBS19									0.00	0	1,200,000,000
SBS20 On 15/05/2026 Spot Bond			10.24500	103.17749	10.24500	103.14949			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.38983			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	101.80268			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.86000	104.06715	7.86000	104.04536			0.00	0	1,000,000,000
Total SBS25 SPOT									0.00	0	1,000,000,000
Total For SBS25									0.00	0	1,000,000,000
SBS27 On 20/02/2024 Spot Bond			9.59000	103.76168	9.59000	103.73527			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			7.97500	103.42154	7.97500	103.39944			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.38000	91.91349	10.38000	91.88822			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.89548				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.45500	99.58591	10.45500	99.55818				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	100.60658				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.07000	100.86913	10.07000	100.84176				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	102.11512				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			8.41000	101.17225	8.41000	101.14960				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.06000	97.48491	10.06000	97.45891				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			10.91500	94.34035	10.91500	94.31311				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			9.07000	102.32182	9.07000	102.29716				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.27992				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			9.50000	105.83382	9.50000	105.80713				0.00	0	73,000,000
Total SBS41 SPOT										0.00	0	73,000,000
Total For SBS41										0.00	0	73,000,000
SBS42 On 12/11/2025 Spot Bond			10.15500	106.92862	10.15500	106.89984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.45500	106.70511	10.45500	106.67556				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	101.68559				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	102.50876				0.00	500,000,000	406,000,000
Total SBS45 SPOT										0.00	500,000,000	406,000,000
Total For SBS45										0.00	500,000,000	406,000,000
SBS46 On 15/02/2023 Spot Bond			9.51500	105.72040	9.51500	105.69370				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.05124				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	102.08574				0.00	260,000,000	130,000,000
Total SBS48 SPOT										0.00	260,000,000	130,000,000
Total For SBS48										0.00	260,000,000	130,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	102.66457				0.00	0	61,000,000
Total SBS49 SPOT										0.00	0	61,000,000
Total For SBS49										0.00	0	61,000,000
SBS50 On 31/01/2022 Spot Bond			9.75000	101.13727	9.75000	101.11110				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			10.26000	10.26000	10.26000	100.04545				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	103.23955				0.00	10,920,000,000	10,460,000,000
Total SBS52 SPOT										0.00	10,920,000,000	10,460,000,000
Total For SBS52										0.00	10,920,000,000	10,460,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.91104				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.29082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.75520			0.00	20,000,000	10,000,000
Total SBS55 SPOT									0.00	20,000,000	10,000,000
Total For SBS55									0.00	20,000,000	10,000,000
SBS56 On 12/06/2022 Spot Bond			9.37000	9.37000	9.37000	101.75846			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	101.80582			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.91007			0.00	0	10,000,000,000
Total SBS58 SPOT									0.00	0	10,000,000,000
Total For SBS58									0.00	0	10,000,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.13202			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	99.93452			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			3.96000	286.18242	3.96000	286.07485		79,200,000,000.00		20,000,000	10,000,000
Total SBSI11 SPOT								79,200,000,000.00		20,000,000	10,000,000
Total For SBSI11								79,200,000,000.00		20,000,000	10,000,000
SBSI14 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	202.37627		0.00		0	0
Total SBSI14 SPOT								0.00		0	0
Total For SBSI14								0.00		0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	102.80340			0.00	0	21,500,000
Total SBT101 SPOT									0.00	0	21,500,000
Total For SBT101									0.00	0	21,500,000
SBT102 On 30/09/2022 Spot Bond					0.00000	101.94868			0.00	0	50,500,000
Total SBT102 SPOT									0.00	0	50,500,000
Total For SBT102									0.00	0	50,500,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.10291			0.00	0	0
Total SBT201 SPOT									0.00	0	0
Total For SBT201									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.07397			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.07411				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	100.11758				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500				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	102.98566				0.00	0	112,000,000
Total SLI4 SPOT										0.00	0	112,000,000
Total For SLI4										0.00	0	112,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.47293				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	101.51417				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	101.43454				0.00	440,000,000	220,000,000
Total SLRA3 SPOT										0.00	440,000,000	220,000,000
Total For SLRA3										0.00	440,000,000	220,000,000
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.47607				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.53929				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	101.55560				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	101.55883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.56723				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.67359				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.70799				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	101.63005				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.66663				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.94849				0.00	0	22,000,000
Total SNT02 SPOT										0.00	0	22,000,000
Total For SNT02										0.00	0	22,000,000
SNT03 On 12/04/2023 Spot Bond			10.94000	10.94000	10.94000	102.97934				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	102.00395				0.00	1,477,500,000	625,000,000
Total SNT04 SPOT										0.00	1,477,500,000	625,000,000
Total For SNT04										0.00	1,477,500,000	625,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.93868				0.00	0	24,000,000
Total SPDA10 SPOT										0.00	0	24,000,000
Total For SPDA10										0.00	0	24,000,000
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.46692				0.00	1,114,000,000	814,000,000
Total SPDA11 SPOT										0.00	1,114,000,000	814,000,000
Total For SPDA11										0.00	1,114,000,000	814,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.32294				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	101.69698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.69983				0.00	0	55,000,000
Total SPDA7 SPOT										0.00	0	55,000,000
Total For SPDA7										0.00	0	55,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.32332				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	101.74794				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	100.90731				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	102.57161				0.00	0	200,000,000
Total SPG003 SPOT										0.00	0	200,000,000
Total For SPG003										0.00	0	200,000,000
SPG00: On 27/09/2023 Spot Bond					0.00000	100.44432				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.63500	99.20694	8.63500	99.18404			11,225,500,000,000.00	1,300,000,000	700,000,000	
Total SSA06 SPOT									11,225,500,000,000.00	1,300,000,000	700,000,000	
Total For SSA06									11,225,500,000,000.00	1,300,000,000	700,000,000	
SSN00 On 31/03/2021 Spot Bond			9.42500	94.54498	9.42500	94.52106			0.00	0	0	
Total SSN004 SPOT									0.00	0	0	
Total For SSN004									0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			9.42500	94.54498	9.42500	94.52106			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			4.39000	4.39000	4.39000	121.59080			0.00	0	0	
Total SSN011 SPOT									0.00	0	0	
Total For SSN011									0.00	0	0	
SSN01 On 21/12/2026 Spot Bond			10.72000	102.14609	10.72000	102.11695			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			11.59000	71.09247	11.59000	71.07035			0.00	0	0	
Total SSN021 SPOT									0.00	0	0	
Total For SSN021									0.00	0	0	
SSN02 On 21/01/2019 Spot Bond					0.00000	99.84333			0.00	0	0	
Total SSN024 SPOT									0.00	0	0	
Total For SSN024									0.00	0	0	
SSN02 On 16/01/2019 Spot Bond					0.00000	99.97880			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	100.49303				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	101.07755				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.68361				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	101.04892				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	101.47069				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	101.10928				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	102.07463				0.00	0	14,000,000
Total SSN038 SPOT										0.00	0	14,000,000
Total For SSN038										0.00	0	14,000,000
SSN04: On 13/10/2023 Spot Bond					0.00000	100.00010				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			9.99000	99.32672	9.99000	99.30012				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			4.17000	104.64667	4.17000	104.60682				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.98206				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	101.94801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.11544				0.00	5,500,000,000	5,500,000,000
Total SSN047 SPOT										0.00	5,500,000,000	5,500,000,000
Total For SSN047										0.00	5,500,000,000	5,500,000,000
SSN04: On 30/09/2027 Spot Bond					0.00000	100.00000				0.00	0	10,000,000,000
Total SSN049 SPOT										0.00	0	10,000,000,000
Total For SSN049										0.00	0	10,000,000,000
SSN05: On 08/12/2023 Spot Bond			3.98000	3.98000	3.98000	285.82286				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	108.30808				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	101.82201				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.90700	100.64957	7.90700	104.80948				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	101.95477				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.75455				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	99.91424				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	100.21826				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	167.40273				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061: On 31/01/2025 Spot Bond			4.04500	4.04500	4.04500	124.03413				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062: On 31/01/2038 Spot Bond			4.51000	4.51000	4.51000	99.54402				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063: On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	88.90257				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064: On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	167.95122				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066: On 28/05/2023 Spot Bond					0.00000	101.18803				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068: On 28/05/2023 Spot Bond					0.00000	101.17372				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069: On 28/02/2022 Spot Bond					0.00000	101.13852				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.25152				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN071: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN072: On 15/06/2023 Spot Bond					0.00000	100.70082				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073: On 15/06/2023 Spot Bond					0.00000	100.69024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	100.64999			0.00	0	0
Total SSN077 SPOT									0.00	0	0
Total For SSN077									0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	100.00017			0.00	0	0
Total SSN078 SPOT									0.00	0	0
Total For SSN078									0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	101.73565			0.00	0	0
Total SSN079 SPOT									0.00	0	0
Total For SSN079									0.00	0	0
SSN079 On 16/08/2020 Spot Bond					0.00000	101.30579			0.00	0	0
Total SSN080 SPOT									0.00	0	0
Total For SSN080									0.00	0	0
SSN080 On 27/08/2024 Spot Bond					0.00000	101.23107			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	100.85915			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.19000	94.55812	10.19000	94.53230			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	101.57847			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.97000	101.40117	8.97000	101.37700			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	101.34109			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.87000	104.16926	8.87000	104.14469				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	101.33812				0.00	0	52,000,000
Total T13A15 SPOT										0.00	0	52,000,000
Total For T13A15										0.00	0	52,000,000
T13A16 On 21/08/2020 Spot Bond			8.97000	103.78104	8.97000	103.75629				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	101.15638				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.92000	102.82880	8.92000	102.80441				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	101.25136				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	101.30515				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.33482				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.26795	8.55000	105.24400				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.19310				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	101.18418				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS12 On 20/03/2019 Spot Bond					0.00000	100.56801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.16302				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	101.58280				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	102.20840				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.82860				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.03196				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	100.59479				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	100.33388				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	100.12917				0.00	270,000,000	270,000,000
Total TFS148 SPOT										0.00	270,000,000	270,000,000
Total For TFS148										0.00	270,000,000	270,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.71194				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	101.30547				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	101.03543				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	99.85148				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS152 SPOT										0.00	0	300,000,000
Total For TFS152										0.00	0	300,000,000
TFS153 On 06/07/2021 Spot Bond					0.00000	100.10579				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	100.15734				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.93505				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.95432				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.30521				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.92000	8.92000	8.92000	101.55011				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.33509				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.83000	101.04810	8.83000	101.02437				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.33509				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.94000	100.74175	8.94000	100.71781				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.40229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1: On 21/08/2019 Spot Bond					0.00000	101.40229				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	101.40229				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	101.40229				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1: On 21/08/2019 Spot Bond					0.00000	102.16820				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2: On 21/08/2019 Spot Bond					0.00000	102.16820				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3: On 21/08/2019 Spot Bond					0.00000	101.52169				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4: On 21/08/2019 Spot Bond					0.00000	101.52019				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D1: On 21/08/2019 Spot Bond					0.00000	102.00577				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D2: On 21/08/2019 Spot Bond					0.00000	101.99786				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D3: On 21/08/2019 Spot Bond					0.00000	102.05326				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D4: On 21/08/2019 Spot Bond					0.00000	101.99685				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	101.58837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.07000	101.81315	9.07000	101.78861				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond					0.00000	102.37709				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.96000	102.56128	8.96000	102.53686				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond					0.00000	101.40217				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.40366				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.41947				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.38990				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.39769				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	101.50660				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	101.51853				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	101.49334				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	101.52287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	101.58861			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	101.99794			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	101.99794			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	102.00838			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	101.98638			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D5 On 21/08/2020 Spot Bond					0.00000	102.02767			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A1 On 21/11/2019 Spot Bond					0.00000	101.78167			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.35571			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.39500	105.89512	9.39500	105.86871		31,191,400,000,000.00	3,320,000,000	830,000,000	
Total TH14A4 SPOT								11,191,400,000,000.00	3,320,000,000	830,000,000	
Total For TH14A4								11,191,400,000,000.00	3,320,000,000	830,000,000	
TH14A5 On 21/11/2019 Spot Bond					0.00000	101.72209		0.00	0	0	
Total TH14A6 SPOT								0.00	0	0	
Total For TH14A6								0.00	0	0	
TH14A6 On 21/11/2021 Spot Bond					0.00000	102.71492		0.00	100,000,000	50,000,000	
Total TH14A7 SPOT								0.00	100,000,000	50,000,000	
Total For TH14A7								0.00	100,000,000	50,000,000	
TH14A7 On 21/11/2021 Spot Bond			9.20500	102.88165	9.20500	104.10149		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.44668				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.93380				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	101.38405				0.00	810,000,000	270,000,000
Total TH14B3 SPOT										0.00	810,000,000	270,000,000
Total For TH14B3										0.00	810,000,000	270,000,000
TH14C On 21/11/2021 Spot Bond					0.00000	101.52121				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	101.49140				0.00	120,000,000	60,000,000
Total TH14C2 SPOT										0.00	120,000,000	60,000,000
Total For TH14C2										0.00	120,000,000	60,000,000
TH14C On 21/11/2021 Spot Bond					0.00000	101.47352				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.96754				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.93634				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	103.16277				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	101.29000				0.00	350,000,000	350,000,000
Total TH15A1 SPOT										0.00	350,000,000	350,000,000
Total For TH15A1										0.00	350,000,000	350,000,000
TH15A On 21/11/2022 Spot Bond					0.00000	101.31998				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.90366				0.00	0	65,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A3 SPOT										0.00	0	65,000,000
Total For TH15A3										0.00	0	65,000,000
TH15A3 On 21/11/2020 Spot Bond					0.00000	101.28104				0.00	24,000,000	12,000,000
Total TH15A4 SPOT										0.00	24,000,000	12,000,000
Total For TH15A4										0.00	24,000,000	12,000,000
TH15A4 On 21/11/2022 Spot Bond					0.00000	101.61548				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.35281				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.34087				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.42294				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.40205				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.85634				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.78196				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D2 On 18/07/2019 Spot Bond					0.00000	100.40597				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9A12 On 18/07/2019 Spot Bond					0.00000	99.92920				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9B4 On 18/07/2019 Spot Bond					0.00000	101.47761				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9C4 On 18/07/2019 Spot Bond					0.00000	100.50040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.54500	8.54500	8.54500	100.63183			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	46.18071	100.00000	46.09309			0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.96078			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.96549			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			9.78000	98.65914	9.78000	98.63312			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			10.29000	97.96908	10.29000	97.94193			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	101.22216			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	99.80251			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			10.49000	94.18906	10.49000	94.16276		1,573,500,000,000.00	150,000,000	150,000,000	
Total TL28 SPOT								1,573,500,000,000.00	150,000,000	150,000,000	
Total For TL28								1,573,500,000,000.00	150,000,000	150,000,000	
TL29 On 24/04/2025 Spot Bond					0.00000	99.79543			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TLC05 On 22/09/2019 Spot Bond					0.00000	100.43928				0.00	0	0
Total TLC05 SPOT										0.00	0	0
Total For TLC05										0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	100.48569				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			9.05500	103.32075	9.05500	103.29547			63,902,946,000.00	7,057,200	31,612,328,600	
Total TN20 SPOT									63,902,946,000.00	7,057,200	31,612,328,600	
Total For TN20									63,902,946,000.00	7,057,200	31,612,328,600	
TN20/R On 17/09/2020 Spot Bond			100.00000	30.07041	100.00000	30.00312			0.00	0	0	
Total TN20/R208 SPOT									0.00	0	0	
Total For TN20/R208									0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total TN20U SPOT									0.00	0	0	
Total For TN20U									0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	24.60191	100.00000	24.54777			0.00	0	0	
Total TN21U SPOT									0.00	0	0	
Total For TN21U									0.00	0	0	
TN23 On 06/11/2023 Spot Bond			10.11500	107.43068	10.11500	107.40188			1,011,500,000,000.00	100,000,000	16,080,000,000	
Total TN23 SPOT									1,011,500,000,000.00	100,000,000	16,080,000,000	
Total For TN23									1,011,500,000,000.00	100,000,000	16,080,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.94432	100.00000	16.90702			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			11.03000	94.25234	11.03000	94.22484			5,073,800,000,000.00	460,000,000	27,410,000,000	
Total TN25 SPOT									5,073,800,000,000.00	460,000,000	27,410,000,000	
Total For TN25									5,073,800,000,000.00	460,000,000	27,410,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.14747	100.00000	11.12293			0.00	0	0	
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			11.08500	91.42297	11.08500	91.39617			1,551,900,000,000.00	140,000,000	770,000,000	
Total TN27 SPOT									1,551,900,000,000.00	140,000,000	770,000,000	
Total For TN27									1,551,900,000,000.00	140,000,000	770,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.58138	100.00000	12.55369			0.00	0	0	
Total TN27/R186 SPOT									0.00	0	0	
Total For TN27/R186									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30 On 09/10/2030 Spot Bond			11.52500	93.62587	11.52500	93.59705			0.00	0	13,280,000,000
Total TN30 SPOT									0.00	0	13,280,000,000
Total For TN30									0.00	0	13,280,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.23844	8.00000	119.21274			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.14500	89.57499	12.14500	89.54598			0.00	0	8,800,000,000
Total TN40 SPOT									0.00	0	8,800,000,000
Total For TN40									0.00	0	8,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.20156	10.75000	100.17275			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.56400	10.00000	111.53500			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	100.18197			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.13787			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.46500	103.64513	9.46500	103.61909			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	100.76826			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.22000	104.11622	9.22000	104.09059			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	100.76826			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.02000	9.02000	9.02000	104.52382			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B On 14/12/2020 Spot Bond					0.00000	100.82258				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.84346				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.93106				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.96439				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	101.18049				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	101.18049				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	101.34034				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.46663				0.00	80,000,000	94,500,000
Total TRA3A2 SPOT										0.00	80,000,000	94,500,000
Total For TRA3A2										0.00	80,000,000	94,500,000
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.50385				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			9.69000	101.50001	9.69000	101.47019				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	101.34209				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	101.45821				0.00	60,000,000	39,000,000
Total TRA3A6 SPOT										0.00	60,000,000	39,000,000
Total For TRA3A6										0.00	60,000,000	39,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A` On 14/11/2022 Spot Bond					0.00000	101.49036				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.74641				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.71106				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	100.76224				0.00	0	2,147,900
Total TRAA2 SPOT										0.00	0	2,147,900
Total For TRAA2										0.00	0	2,147,900
TRAA4! On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.00014				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2! On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.78097				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	101.78998				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	102.51238				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.27539			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC27 On 12/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC274 SPOT									0.00	0	0
Total For TWC274									0.00	0	0
TWC27 On 18/10/2018 Spot Bond					0.00000	101.70485			0.00	0	0
Total TWC275 SPOT									0.00	0	0
Total For TWC275									0.00	0	0
TWC27 On 24/10/2018 Spot Bond					0.00000	101.66426			0.00	0	0
Total TWC276 SPOT									0.00	0	0
Total For TWC276									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC27 On 29/10/2018 Spot Bond					0.00000	101.54644			0.00	0	0
Total TWC277 SPOT									0.00	0	0
Total For TWC277									0.00	0	0
TWC27 On 14/11/2018 Spot Bond					0.00000	101.24791			0.00	0	0
Total TWC278 SPOT									0.00	0	0
Total For TWC278									0.00	0	0
TWC27 On 16/11/2018 Spot Bond					0.00000	101.20554			0.00	0	0
Total TWC279 SPOT									0.00	0	0
Total For TWC279									0.00	0	0
TWC28 On 27/11/2018 Spot Bond					0.00000	101.00255			0.00	0	0
Total TWC280 SPOT									0.00	0	0
Total For TWC280									0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	100.10242			0.00	0	0
Total TWC281 SPOT									0.00	0	0
Total For TWC281									0.00	0	0
TWC28 On 14/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TWC282 SPOT									0.00	0	0
Total For TWC282									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.63300	103.49834	9.63300	103.47145		192,660,000,000.00	20,000,000	10,000,000	
Total UG21 SPOT								192,660,000,000.00	20,000,000	10,000,000	
Total For UG21								192,660,000,000.00	20,000,000	10,000,000	
UG26 On 09/03/2026 Spot Bond			11.12000	102.07258	11.12000	102.04208		1,334,400,000,000.00	120,000,000	60,000,000	
Total UG26 SPOT								1,334,400,000,000.00	120,000,000	60,000,000	
Total For UG26								1,334,400,000,000.00	120,000,000	60,000,000	
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA4U SPOT								0.00	0	0	
Total For VCJA4U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
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
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.26004			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC27 On 05/12/2018 Spot Bond					0.00000	100.81184			0.00	0	0
Total VKC27 SPOT									0.00	0	0
Total For VKC27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE07 On 08/06/2020 Spot Bond					0.00000	100.84586			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	100.51902			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	100.70562			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.16738			0.00	168,000,000	76,000,000
Total VKE10 SPOT									0.00	168,000,000	76,000,000
Total For VKE10									0.00	168,000,000	76,000,000
VKE11 On 20/04/2023 Spot Bond					0.00000	99.84325			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.95044			0.00	640,000,000	320,000,000
Total VKE12 SPOT									0.00	640,000,000	320,000,000
Total For VKE12									0.00	640,000,000	320,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	101.16441			0.00	2,540,000,000	1,420,000,000
Total VKE13 SPOT									0.00	2,540,000,000	1,420,000,000
Total For VKE13									0.00	2,540,000,000	1,420,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	101.17760			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR833U SPOT									0.00	0	0
Total For VR833U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR834U SPOT									0.00	0	0
Total For VR834U									0.00	0	0
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR835U SPOT									0.00	0	0
Total For VR835U									0.00	0	0
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR836U SPOT									0.00	0	0
Total For VR836U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	100.73899			0.00	0	0
Total VRI712 SPOT									0.00	0	0
Total For VRI712									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.30920			0.00	800,000,000	900,000,000
Total WHL01 SPOT									0.00	800,000,000	900,000,000
Total For WHL01									0.00	800,000,000	900,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.29818			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	100.30493			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			6.90000	104.68192	6.90000	104.66262				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.96000	104.98170	7.96000	104.95943				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.68000	104.16617	8.68000	104.14212				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	23.17971	100.00000	23.12868				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			6.28500	94.25677	6.28500	94.24066				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.67e+017	846,562,767,698	417,400,827,930
Total for SPOT :										1.67e+017	846,562,767,698	417,400,827,930
Total Futures										1.67e+017	846,562,807,406	417,401,682,318
Total Options										0.00	0	82,340
Grand Total:										1.67e+017	846,562,807,406	417,401,764,658