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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2018

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			11.23846	74.34572	11.21474	74.48092			31,894,313.88	429	9,037
ES33 On 07/02/2019 Bond Future			11.38152	75.77517	11.35685	75.91291			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.50310	73.24509	11.47760	73.38504			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.63665	74.57555	11.61021	74.71796			0.00	0	0
Total ES33 Future									31,894,313.88	429	9,037
Total For ES33									31,894,313.88	429	9,037
ES42 On 01/11/2018 Bond Future			11.46746	76.28583	11.43862	76.47113			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.60271	77.75259	11.57273	77.94137			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.72336	74.78475	11.69233	74.97660			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.85274	76.14291	11.82055	76.33824			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			132.76173	132.76173	132.81842	132.81842			0.00	0	529
I2025 On 07/02/2019 Bond Future			133.93294	133.93294	133.99064	133.99064			0.00	0	0
I2025 On 02/05/2019 Bond Future			136.17963	136.17963	136.23813	136.23813			0.00	0	0
I2025 On 01/08/2019 Bond Future			138.63352	138.63352	138.69298	138.69298			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												0.00	0	529
Total For I2025												0.00	0	529
I2029	On	01/11/2018	Bond Future			100.76433	100.76433	100.84268	100.84268			8,061,146.40	80	1,648
I2029	On	07/02/2019	Bond Future			102.72684	102.72684	102.80657	102.80657			0.00	0	1,386
I2029	On	02/05/2019	Bond Future			103.37750	103.37750	103.45854	103.45854			0.00	0	0
I2029	On	01/08/2019	Bond Future			105.27573	105.27573	105.35808	105.35808			0.00	0	0
Total I2029 Future												8,061,146.40	80	3,034
Total For I2029												8,061,146.40	80	3,034
I2033	On	01/11/2018	Bond Future			103.09820	103.09820	103.08196	103.08196			0.00	0	6,373
I2033	On	07/02/2019	Bond Future			105.10611	105.10611	105.08952	105.08952			0.00	0	0
I2033	On	02/05/2019	Bond Future			105.72460	105.72460	105.70768	105.70768			0.00	0	0
I2033	On	01/08/2019	Bond Future			107.66595	107.66595	107.64855	107.64855			0.00	0	0
Total I2033 Future												0.00	0	6,373
Total For I2033												0.00	0	6,373
I2038	On	01/11/2018	Bond Future			122.84458	122.84458	122.82533	122.82533			0.00	0	6,394
I2038	On	07/02/2019	Bond Future			123.64576	123.64576	123.62609	123.62609			0.00	0	3,452
I2038	On	02/05/2019	Bond Future			125.72004	125.72004	125.69962	125.69962			0.00	0	0
I2038	On	01/08/2019	Bond Future			127.97592	127.97592	127.95518	127.95518			0.00	0	0
Total I2038 Future												0.00	0	9,846
Total For I2038												0.00	0	9,846
I2046	On	01/11/2018	Bond Future			116.90265	116.90265	116.88412	116.88412			0.00	0	3,383
I2046	On	07/02/2019	Bond Future			119.17936	119.17936	119.16051	119.16051			0.00	0	8,699
I2046	On	02/05/2019	Bond Future			119.49332	119.49332	119.47394	119.47394			0.00	0	0
I2046	On	01/08/2019	Bond Future			121.68739	121.68739	121.66755	121.66755			0.00	0	0
Total I2046 Future												0.00	0	12,082
Total For I2046												0.00	0	12,082
I2050	On	01/11/2018	Bond Future			122.76640	122.76640	122.74713	122.74713			0.00	0	4,841
I2050	On	07/02/2019	Bond Future			123.38604	123.38604	123.36612	123.36612			0.00	0	5,243
I2050	On	02/05/2019	Bond Future			125.45580	125.45580	125.43552	125.43552			0.00	0	0
I2050	On	01/08/2019	Bond Future			125.94193	125.94193	125.92116	125.92116			0.00	0	0
Total I2050 Future												0.00	0	10,084
Total For I2050												0.00	0	10,084
R186	On	01/11/2018	Bond Future			9.20290	111.24508	9.16864	111.44758		7.12	13,349,409.60	120	62,787
R186	On	07/02/2019	Bond Future			9.30168	108.07934	9.26568	108.28563		7.37	25,939,041.60	240	839
R186	On	02/05/2019	Bond Future			9.39041	109.87548	9.35280	110.08512		7.33	0.00	0	0
R186	On	01/08/2019	Bond Future			9.48904	106.57307	9.44957	106.78644		7.87	0.00	0	0
Total R186 Future												39,288,451.20	360	63,626
R186	On	01/11/2018	Bond Future	8.52	Put			3,931.94000	3.93194	4,133,520	6.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	8.46	Put			4,304.03000	4.30403	4,506,110	6.56	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			0.67000	0.00067	0,250	6.56	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.90	Call			110.15000	0.11015	73,560	6.84	0.00	0	0
R186	On	01/11/2018	Bond Future	8.90	Put			1,715.57000	1.71557	1,881,480	6.84	0.00	0	2,500
R186	On	01/11/2018	Bond Future	9.14	Call			532.45000	0.53245	423,180	7.04	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			2.11000	0.00211	0,910	6.58	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			3,808.50000	3.80850	4,009,800	6.58	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1.58000	0.00158	0,660	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			702.13000	0.70213	795,360	7.04	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			7,475.87000	7.47587	7,678,370	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			0.00000	0.00000	0,000	6.57	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1.83000	0.00183	0,770	6.58	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			3,870.18000	3.87018	4,071,620	6.58	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			3,531.23000	3.53123	3,680,490	7.05	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			637.13000	0.63713	580,100	7.05	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.90	Call			4,173.96000	4.17396	4,007,600	8.00	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			614.38000	0.61438	654,310	8.00	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			4,262.76000	4.26276	4,095,160	8.02	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			593.50000	0.59350	632,190	8.02	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			1,754.32000	1.75432	1,849,340	7.38	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,779.10000	1.77910	1,667,830	7.38	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			5,889.40000	5.88940	6,076,220	6.72	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			156.02000	0.15602	136,550	6.72	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			4,811.04000	4.81104	4,984,850	6.82	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			297.42000	0.29742	264,940	6.82	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,313.02000	1.31302	1,220,400	7.28	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,269.15000	2.26915	2,382,820	7.28	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			114.72000	0.11472	99,610	6.69	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			6,402.65000	6.40265	6,593,830	6.69	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			118.58000	0.11858	103,050	6.69	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			6,344.72000	6.34472	6,535,480	6.69	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			110.97000	0.11097	96,270	6.69	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,460.73000	6.46073	6,652,320	6.69	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Put			2,524.63000	2.52463	2,626,780	7.37	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			2,229.41000	2.22941	2,121,920	7.37	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			4,999.28000	4.99928	4,840,440	8.20	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			4,591.82000	4.59182	4,743,060	6.89	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			865.45000	0.86545	807,050	6.89	0.00	0	200
R186	On	02/05/2019	Bond Future	9.03	Call			1,528.32000	1.52832	1,442,970	7.17	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Call			0.00000	0.00000	4,396,720	8.06	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			0.00000	0.00000	1,286,870	8.06	231,636.60	180	90

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R186	On	02/05/2019	Bond Future	9.02	Call			1,505.29000	1.50529	1,420,760	7.16	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			0.00000	0.00000	1,852,990	7.29	166,769.10	90	90
R186	On	02/05/2019	Bond Future	8.62	Put			0.00000	0.00000	5,089,690	6.82	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			0.00000	0.00000	685,390	6.82	123,370.20	180	90
R186	On	02/05/2019	Bond Future	10.07	Put			1,093.02000	1.09302	1,143,820	8.20	0.00	0	200
R186	On	02/05/2019	Bond Future	9.20	Put			0.00000	0.00000	2,919,930	7.29	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,384.11000	3.38411	3,509,220	7.16	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,350.05000	3.35005	3,474,340	7.17	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,482.47000	1.48247	1,398,770	7.16	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,418.41000	3.41841	3,544,350	7.16	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			2,789.10000	2.78910	2,884,510	7.89	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			3,200.55000	3.20055	3,081,980	7.90	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			2,766.35000	2.76635	2,861,150	7.90	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			3,232.16000	3.23216	3,112,980	7.91	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			2,744.14000	2.74414	2,838,330	7.91	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			3,169.44000	3.16944	3,051,480	7.89	0.00	0	0
Total R186 Option												521,775.90	450	25,090
Total For R186												39,810,227.10	810	88,716
R197	On	01/11/2018	Bond Future			301.25781	301.25781	301.34548	301.34548			0.00	0	953
R197	On	07/02/2019	Bond Future			299.77784	299.77784	299.86688	299.86688			0.00	0	1,400
R197	On	02/05/2019	Bond Future			304.80652	304.80652	304.89667	304.89667			0.00	0	0
R197	On	01/08/2019	Bond Future			302.84984	302.84984	302.94139	302.94139			0.00	0	0
Total R197 Future												0.00	0	2,353
Total For R197												0.00	0	2,353
R202	On	01/11/2018	Bond Future			235.52568	235.52568	236.03867	236.03867			0.00	0	2,238
R202	On	07/02/2019	Bond Future			236.21029	236.21029	236.73307	236.73307			0.00	0	7,907
R202	On	02/05/2019	Bond Future			240.17279	240.17279	240.70403	240.70403			0.00	0	0
R202	On	01/08/2019	Bond Future			240.57076	240.57076	241.11153	241.11153			0.00	0	0
Total R202 Future												0.00	0	10,145
Total For R202												0.00	0	10,145
R2023	On	01/11/2018	Bond Future			8.55909	98.54687	8.52479	98.66649		3.88	985,468.70	10	37,310
R2023	On	07/02/2019	Bond Future			8.67037	100.44161	8.63335	100.56343		3.84	0.00	0	17,367
R2023	On	02/05/2019	Bond Future			8.76399	98.18364	8.72439	98.30741		4.28	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.87297	99.96729	8.83019	100.09319		4.34	0.00	0	0
Total R2023 Future												985,468.70	10	54,677
R2023	On	01/11/2018	Bond Future	10.58	Call			6,860.25000	6.86025	6,740,630	5.36	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.00000	0.00000	0,000	5.36	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			6,892.15000	6.89215	6,772,530	5.36	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.00000	0.00000	0,000	5.36	0.00	0	0

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R2023	On	01/11/2018	Bond Future	10.57	Call			6,828.34000	6.82834	6,708,720	5.36	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.00000	0.00000	0,000	5.36	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			8.60000	0.00860	9,470	4.90	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			6,137.62000	6.13762	6,016,720	4.90	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			9.23000	0.00923	10,150	4.90	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,167.69000	6.16769	6,046,770	4.90	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			8.91000	0.00891	9,810	4.90	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,197.76000	6.19776	6,076,810	4.90	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,671.64000	1.67164	1,745,840	4.05	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			791.16000	0.79116	741,040	4.06	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,654.14000	1.65414	1,727,790	4.06	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			805.43000	0.80543	754,750	4.07	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,636.79000	1.63679	1,709,880	4.07	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			777.04000	0.77704	727,470	4.05	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			1,741.25000	1.74125	1,671,640	4.50	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			1,447.83000	1.44783	1,504,120	4.50	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			1,759.76000	1.75976	1,689,770	4.51	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			1,437.01000	1.43701	1,492,920	4.51	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			1,778.35000	1.77835	1,707,990	4.52	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			1,426.27000	1.42627	1,481,810	4.52	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												985,468.70	10	54,677
R2030	On	01/11/2018	Bond Future			9.62177	91.11666	9.58244	91.36354		9.68	208,383,801.42	2,287	49,318
R2030	On	07/02/2019	Bond Future			9.71246	88.85915	9.67155	89.11064		10.10	4,265,239.20	48	5,954
R2030	On	02/05/2019	Bond Future			9.79523	90.33574	9.75289	90.59135		10.03	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.88855	87.97204	9.84455	88.23220		10.88	0.00	0	0
Total R2030 Future												212,649,040.62	2,335	55,272
R2030	On	01/11/2018	Bond Future	9.60	Call			755.40000	0.75540	606,450	9.80	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Put			4,436.71000	4.43671	4,682,560	8.95	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Call			1.71000	0.00171	0,680	8.95	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			6,547.60000	6.54760	6,794,470	8.82	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			0.01000	0.00001	0,000	8.82	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			6,478.46000	6.47846	6,725,330	8.82	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			0.01000	0.00001	0,000	8.82	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			6,616.81000	6.61681	6,863,680	8.82	0.00	0	0
R2030	On	01/11/2018	Bond Future	9.60	Put			645.06000	0.64506	742,990	9.80	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			0.01000	0.00001	0,000	8.82	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			137.66000	0.13766	118,130	8.93	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			6,944.99000	6.94499	7,176,950	8.93	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,818.22000	6.81822	7,049,110	8.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	07/02/2019	Bond Future	9.60	Put			2,194.20000	2.19420	2,320,050	9.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,752.02000	1.75202	1,626,380	9.96	975,828.00	600	1,320
R2030	On	07/02/2019	Bond Future	8.90	Put			5,262.59000	5.26259	5,474,170	9.07	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			334.23000	0.33423	294,320	9.07	176,592.00	600	1,320
R2030	On	07/02/2019	Bond Future	9.40	Put			2,898.26000	2.89826	3,050,310	9.73	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,204.27000	1.20427	1,104,830	9.73	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Put			1,949.03000	1.94903	2,064,660	10.03	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			2,001.05000	2.00105	1,865,190	10.03	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	10.20	Call			4,026.20000	4.02620	3,834,150	10.66	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			850.28000	0.85028	909,720	10.66	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.70	Put			6,442.54000	6.44254	6,669,940	8.93	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			142.15000	0.14215	122,090	8.93	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			6,881.52000	6.88152	7,112,950	8.93	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			146.76000	0.14676	126,160	8.93	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			177.14000	0.17714	153,050	8.93	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Put			3,829.66000	3.82966	4,010,130	9.44	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			731.27000	0.73127	660,250	9.44	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	9.39	Call			1,630.07000	1.63007	1,528,930	9.68	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,862.15000	3.86215	4,016,620	9.68	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			1,655.00000	1.65500	1,552,870	9.69	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			3,824.57000	3.82457	3,978,050	9.69	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,680.15000	1.68015	1,577,030	9.70	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,787.26000	3.78726	3,939,750	9.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			3,141.27000	3.14127	3,256,660	10.79	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			3,521.11000	3.52111	3,377,810	10.77	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			3,193.42000	3.19342	3,310,280	10.77	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			3,553.87000	3.55387	3,409,840	10.78	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			3,167.25000	3.16725	3,283,380	10.78	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			3,586.76000	3.58676	3,441,990	10.79	0.00	0	0
Total R2030 Option												1,152,420.00	1,200	14,640
Total For R2030												213,801,460.62	3,535	69,912
R2032	On	01/11/2018	Bond Future			9.81705	89.28033	9.78279	89.51222		10.91	0.00	0	38,628
R2032	On	07/02/2019	Bond Future			9.90963	90.99694	9.87408	91.23315		10.92	11,829,602.20	130	4,456
R2032	On	02/05/2019	Bond Future			9.98994	88.35398	9.95321	88.59414		11.27	0.00	0	0
R2032	On	01/08/2019	Bond Future			10.07730	89.95885	10.03926	90.20330		11.78	0.00	0	0
Total R2032 Future												11,829,602.20	130	43,084
R2032	On	01/11/2018	Bond Future	8.76	Call			0.01000	0.00001	0,000	9.79	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			7,336.01000	7.33601	7,567,890	9.79	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			0.01000	0.00001	0,000	9.79	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			7,260.24000	7.26024	7,492,120	9.79	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
R2032	On	01/11/2018	Bond Future	8.75	Call			0.01000	0.00001	0,000	9.79	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			7,411.86000	7.41186	7,643,740	9.79	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			138.39000	0.13839	120,600	9.39	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			7,640.88000	7.64088	7,859,300	9.39	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			143.02000	0.14302	124,730	9.39	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			7,570.93000	7.57093	7,788,850	9.39	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			133.89000	0.13389	116,590	9.39	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			7,711.04000	7.71104	7,929,950	9.39	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,876.66000	1.87666	1,776,940	10.87	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			4,098.19000	4.09819	4,238,630	10.87	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,904.39000	1.90439	1,803,750	10.89	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			4,058.11000	4.05811	4,197,630	10.89	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,849.15000	1.84915	1,750,360	10.86	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			4,138.57000	4.13857	4,279,940	10.86	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,971.47000	3.97147	3,834,810	11.86	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			3,581.61000	3.58161	3,689,400	11.86	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,005.78000	4.00578	3,868,460	11.86	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			3,551.97000	3.55197	3,659,100	11.86	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,937.30000	3.93730	3,801,300	11.85	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			3,611.46000	3.61146	3,719,910	11.85	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												11,829,602.20	130	43,084
R2035	On	01/11/2018	Bond Future			9.96723	92.90084	9.93801	93.11912		11.61	214,415,138.72	2,308	43,318
R2035	On	07/02/2019	Bond Future			10.06124	94.68698	10.03094	94.90936		11.64	8,048,393.30	85	29,276
R2035	On	02/05/2019	Bond Future			10.13806	91.76328	10.10683	91.98926		12.06	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.22272	93.43018	10.19043	93.66016		12.63	0.00	0	0
Total R2035 Future												222,463,532.02	2,393	72,594
R2035	On	01/11/2018	Bond Future	8.92	Put			8,117.97000	8.11797	8,336,240	10.42	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			0.01000	0.00001	0,000	10.42	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			8,033.13000	8.03313	8,251,400	10.42	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			0.01000	0.00001	0,000	10.42	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			7,948.39000	7.94839	8,166,660	10.42	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			0.01000	0.00001	0,000	10.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			8,560.81000	8.56081	8,766,270	10.00	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			154.04000	0.15404	136,650	10.00	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			8,482.07000	8.48207	8,687,060	10.00	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			159.22000	0.15922	141,340	10.00	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			8,403.58000	8.40358	8,608,080	10.00	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			149.00000	0.14900	132,080	10.00	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,007.36000	2.00736	1,914,930	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
R2035	On	02/05/2019	Bond Future	9.73	Put			4,801.97000	4.80197	4,935,520	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,037.24000	2.03724	1,943,940	11.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,756.04000	4.75604	4,888,720	11.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,067.37000	2.06737	1,973,200	11.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,710.45000	4.71045	4,842,260	11.80	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			4,031.26000	4.03126	4,132,410	12.61	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,350.71000	4.35071	4,221,250	12.62	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			3,998.02000	3.99802	4,098,540	12.62	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,275.71000	4.27571	4,147,510	12.61	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			4,065.07000	4.06507	4,166,850	12.61	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,312.97000	4.31297	4,184,140	12.61	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												222,463,532.02	2,393	72,594
R2037	On	01/11/2018	Bond Future			10.03637	89.49684	10.01211	89.67839		12.17	2,595,408.36	29	52,999
R2037	On	07/02/2019	Bond Future			10.12358	86.95758	10.09847	87.14252		12.81	16,087,152.30	185	11,591
R2037	On	02/05/2019	Bond Future			10.20187	88.40259	10.17601	88.59047		12.66	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.28946	85.75344	10.26272	85.94469		13.91	0.00	0	0
Total R2037 Future												18,682,560.66	214	64,590
R2037	On	01/11/2018	Bond Future	9.03	Call			0.02000	0.00002	0,010	10.92	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			7,865.24000	7.86524	8,046,780	10.92	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			0.01000	0.00001	0,000	10.92	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			8,036.43000	8.03643	8,217,970	10.92	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			0.02000	0.00002	0,010	10.92	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			7,950.78000	7.95078	8,132,320	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			8,466.26000	8.46626	8,634,910	11.08	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			177.88000	0.17788	161,080	11.10	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			8,388.26000	8.38826	8,556,400	11.10	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			184.86000	0.18486	167,540	11.12	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			8,310.65000	8.31065	8,478,270	11.12	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			171.17000	0.17117	154,880	11.08	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,979.04000	1.97904	1,901,000	12.12	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			4,783.27000	4.78327	4,893,110	12.12	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,009.08000	2.00908	1,930,310	12.13	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,736.94000	4.73694	4,846,050	12.13	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,949.49000	1.94949	1,872,180	12.11	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,830.19000	4.83019	4,940,760	12.11	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,331.15000	4.33115	4,222,730	13.95	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			4,136.04000	4.13604	4,218,870	13.95	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,368.40000	4.36840	4,259,470	13.96	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			4,101.95000	4.10195	4,184,270	13.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/08/2019	Bond Future	10.31	Call			4,405.80000	4.40580	4,296,360	13.97	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			4,068.09000	4.06809	4,149,900	13.97	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												18,682,560.66	214	64,590
R2040	On	01/11/2018	Bond Future			10.13139	92.57135	10.09206	92.88578		12.54	46,285,675.00	500	26,076
R2040	On	07/02/2019	Bond Future			10.21874	89.84067	10.17804	90.16098		13.23	2,695,220.10	30	2,384
R2040	On	02/05/2019	Bond Future			10.29697	91.33351	10.25504	91.65911		13.07	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.38444	88.48733	10.34110	88.81873		14.40	0.00	0	0
Total R2040 Future												48,980,895.10	530	28,460
R2040	On	01/11/2018	Bond Future	9.60	Put			4,115.10000	4.11510	4,416,950	11.82	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.60	Call			26.94000	0.02694	14,360	11.82	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			7,633.88000	7.63388	7,948,240	11.25	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			0.09000	0.00009	0,020	11.25	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.80	Put			2,558.46000	2.55846	2,816,060	12.24	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			167.08000	0.16708	110,250	12.24	0.00	0	1,770
R2040	On	01/11/2018	Bond Future	10.00	Put			1,332.83000	1.33283	1,506,990	12.54	0.00	0	0
R2040	On	01/11/2018	Bond Future	10.00	Call			589.86000	0.58986	449,590	12.54	561,987.50	1,250	2,690
R2040	On	01/11/2018	Bond Future	9.07	Call			0.01000	0.00001	0,000	11.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			8,831.70000	8.83170	9,146,120	11.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			8,553.23000	8.55323	8,867,640	11.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			0.02000	0.00002	0,000	11.26	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			14,365.59000	14.36559	14,680,020	11.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			0.00000	0.00000	0,000	11.26	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			0.01000	0.00001	0,000	11.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			8,738.73000	8.73873	9,053,150	11.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			0.01000	0.00001	0,000	11.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			8,645.91000	8.64591	8,960,330	11.26	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			9,099.84000	9.09984	9,395,550	11.35	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			162.30000	0.16230	139,040	11.35	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			9,272.53000	9.27253	9,569,580	11.35	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			167.82000	0.16782	143,890	11.35	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			9,186.04000	9.18604	9,482,420	11.35	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			173.49000	0.17349	148,890	11.35	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			5,042.71000	5.04271	5,235,890	12.65	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,142.49000	2.14249	2,012,580	12.62	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			5,142.09000	5.14209	5,337,780	12.62	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,174.68000	2.17468	2,043,510	12.64	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			5,092.21000	5.09221	5,286,640	12.64	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,207.13000	2.20713	2,074,710	12.65	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,622.16000	4.62216	4,440,300	14.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/08/2019	Bond Future	10.36	Put			4,477.40000	4.47740	4,626,940	14.50	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			4,661.73000	4.66173	4,478,980	14.51	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			4,440.52000	4.44052	4,589,170	14.51	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,701.75000	4.70175	4,518,120	14.52	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			4,404.21000	4.40421	4,551,980	14.52	0.00	0	0
Total R2040 Option												561,987.50	1,250	14,300
Total For R2040												49,542,882.60	1,780	42,760
R2044	On	01/11/2018	Bond Future			10.13590	89.75809	10.11161	89.95491		13.12	10,591,454.62	118	33,576
R2044	On	07/02/2019	Bond Future			10.21944	87.09852	10.19432	87.29903		13.84	2,874,251.16	33	6,535
R2044	On	02/05/2019	Bond Future			10.29409	88.54585	10.26824	88.74957		13.69	0.00	0	0
R2044	On	01/08/2019	Bond Future			10.37741	85.77413	10.35071	85.98147		15.08	0.00	0	0
Total R2044 Future												13,465,705.78	151	40,111
R2044	On	01/11/2018	Bond Future	9.13	Call			0.02000	0.00002	0,010	11.77	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			8,626.31000	8.62631	8,823,120	11.77	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			0.02000	0.00002	0,010	11.77	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			8,531.37000	8.53137	8,728,180	11.77	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			0.01000	0.00001	0,000	11.77	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			8,721.40000	8.72140	8,918,210	11.77	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			187.36000	0.18736	169,430	11.88	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			9,080.52000	9.08052	9,263,100	11.88	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			193.64000	0.19364	175,230	11.88	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			8,992.74000	8.99274	9,174,840	11.88	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			181.24000	0.18124	163,790	11.88	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			9,168.61000	9.16861	9,351,670	11.88	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,198.70000	2.19870	2,112,910	13.25	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			5,191.39000	5.19139	5,309,320	13.25	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,231.68000	2.23168	2,145,100	13.26	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			5,140.80000	5.14080	5,257,940	13.26	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,264.67000	2.26467	2,177,300	13.28	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			5,090.36000	5.09036	5,206,710	13.28	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			4,429.69000	4.42969	4,519,080	14.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			4,697.20000	4.69720	4,578,690	14.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			4,392.38000	4.39238	4,481,210	14.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			4,737.75000	4.73775	4,618,670	14.98	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			4,355.65000	4.35565	4,443,910	14.98	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			4,657.10000	4.65710	4,539,150	14.97	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												13,465,705.78	151	40,111
R2048	On	01/11/2018	Bond Future			10.11607	88.83869	10.09180	89.04024		13.52	0.00	0	91,415
R2048	On	07/02/2019	Bond Future			10.20092	90.54674	10.17581	90.75208		13.58	0.00	0	16,590

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/05/2019	Bond Future			10.26993	87.61753	10.24410	87.82622		14.12	0.00	0	0
R2048	On	01/08/2019	Bond Future			10.34557	89.20916	10.31892	89.42157		14.83	0.00	0	0
Total R2048 Future												0.00	0	108,005
R2048	On	01/11/2018	Bond Future	9.03	Put			9,688.80000	9.68880	9,890,350	12.13	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			0.00000	0.00000	0,000	12.13	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			9,889.01000	9.88901	10,090,560	12.13	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			0.00000	0.00000	0,000	12.13	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			9,788.82000	9.78882	9,990,370	12.13	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			0.00000	0.00000	0,000	12.13	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			133.52000	0.13352	119,880	11.65	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			10,201.16000	10.20116	10,392,860	11.65	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			138.37000	0.13837	124,320	11.65	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			10,106.89000	10.10689	10,298,180	11.65	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			128.80000	0.12880	115,570	11.65	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			10,295.73000	10.29573	10,487,840	11.65	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			2,313.07000	2.31307	2,223,380	13.67	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			5,180.49000	5.18049	5,299,490	13.67	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,347.39000	2.34739	2,256,870	13.68	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			5,129.13000	5.12913	5,247,300	13.68	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,279.01000	2.27901	2,190,150	13.65	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			5,232.26000	5.23226	5,352,090	13.65	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			4,836.49000	4.83649	4,715,480	14.93	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			4,588.86000	4.58886	4,680,260	14.93	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			4,878.02000	4.87802	4,756,440	14.94	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			4,550.98000	4.55098	4,641,810	14.94	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			4,795.12000	4.79512	4,674,680	14.92	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			4,627.02000	4.62702	4,718,990	14.92	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	108,005
R207	On	01/11/2018	Bond Future			6.84360	102.68859	6.85818	102.67211		0.59	0.00	0	18,869
R207	On	07/02/2019	Bond Future			6.72171	101.01805	6.74084	101.00113		0.54	0.00	0	62
R207	On	02/05/2019	Bond Future			6.54660	102.69682	6.57240	102.67956		0.52	0.00	0	0
R207	On	01/08/2019	Bond Future			6.03546	100.92157	6.07600	100.90388		0.46	0.00	0	0
Total R207 Future												0.00	0	18,931
R207	On	01/11/2018	Bond Future	6.75	Call			4.02000	0.00402	5,140	0.46	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			126.39000	0.12639	111,030	0.46	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			5.39000	0.00539	6,840	0.47	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			116.44000	0.11644	101,410	0.47	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			3.19000	0.00319	4,070	0.46	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			136.88000	0.13688	121,280	0.46	0.00	0	0

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			48.50000	0.04850	52,630	0.55	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			244.12000	0.24412	231,330	0.55	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			50.49000	0.05049	54,760	0.55	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			237.24000	0.23724	224,590	0.55	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			46.41000	0.04641	50,390	0.55	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			250.90000	0.25090	237,960	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			709.32000	0.70932	725,000	0.67	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			19.05000	0.01905	17,470	0.67	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			715.73000	0.71573	731,430	0.67	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			18.84000	0.01884	17,280	0.67	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			722.02000	0.72202	737,750	0.67	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			18.52000	0.01852	16,990	0.67	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			571.31000	0.57131	587,020	0.50	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			23.09000	0.02309	21,110	0.50	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			575.32000	0.57532	591,050	0.50	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			22.79000	0.02279	20,830	0.50	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			567.30000	0.56730	582,980	0.50	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			23.40000	0.02340	21,390	0.50	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	18,931
R208	On	01/11/2018	Bond Future			7.72922	98.56894	7.69430	98.64315		1.74	0.00	0	29,067
R208	On	07/02/2019	Bond Future			7.80166	100.46411	7.76202	100.53962		1.78	0.00	0	176
R208	On	02/05/2019	Bond Future			7.86855	98.73408	7.82377	98.81077		1.92	0.00	0	0
R208	On	01/08/2019	Bond Future			7.94792	100.52767	7.89601	100.60566		1.95	0.00	0	0
Total R208 Future												0.00	0	29,243
R208	On	01/11/2018	Bond Future	7.10	Call			0.19000	0.00019	0,060	2.21	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,274.12000	1.27412	1,348,200	2.21	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			0.21000	0.00021	0,070	2.20	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,252.53000	1.25253	1,326,600	2.20	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			0.23000	0.00023	0,080	2.18	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,230.95000	1.23095	1,305,010	2.18	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			38.38000	0.03838	31,680	1.74	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,368.55000	1.36855	1,437,360	1.74	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			39.70000	0.03970	32,800	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,350.49000	1.35049	1,419,100	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			37.19000	0.03719	30,670	1.74	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,386.75000	1.38675	1,455,740	1.74	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			789.65000	0.78965	743,200	2.07	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			437.09000	0.43709	467,330	2.07	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			801.71000	0.80171	754,940	2.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/05/2019	Bond Future	8.04	Put			432.10000	0.43210	462,020	2.08	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			777.65000	0.77765	731,530	2.06	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			442.15000	0.44215	472,720	2.06	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			535.51000	0.53551	567,070	2.00	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			926.11000	0.92611	879,430	2.00	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			530.31000	0.53031	561,620	2.00	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			935.91000	0.93591	888,990	2.00	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			525.16000	0.52516	556,230	2.00	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			916.36000	0.91636	869,930	2.00	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,243
R209	On	01/11/2018	Bond Future			9.92058	70.48776	9.89628	70.64137		13.02	15,718,770.48	223	130,093
R209	On	07/02/2019	Bond Future			10.00149	71.84298	9.97639	71.99950		13.08	6,968,769.06	97	340
R209	On	02/05/2019	Bond Future			10.07112	69.88907	10.04530	70.04819		13.62	0.00	0	0
R209	On	01/08/2019	Bond Future			10.14629	71.15858	10.11968	71.32052		14.23	0.00	0	0
Total R209 Future												22,687,539.54	320	130,433
R209	On	01/11/2018	Bond Future	9.49	Call			45.12000	0.04512	30,170	12.14	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			2,689.26000	2.68926	2,827,920	12.14	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			1,810.58000	1.81058	1,924,700	12.43	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			159.56000	0.15956	120,070	12.43	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			37.34000	0.03734	24,520	12.11	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			2,815.43000	2.81543	2,956,220	12.11	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			489.98000	0.48998	407,610	12.75	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			975.46000	0.97546	1,046,700	12.75	0.00	0	760
R209	On	01/11/2018	Bond Future	10.00	Put			435.98000	0.43598	467,750	13.02	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			1,088.18000	1.08818	966,340	13.02	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			542.79000	0.54279	455,510	12.78	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			900.50000	0.90050	966,830	12.78	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			6,104.41000	6.10441	6,257,970	11.86	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			0.08000	0.00008	0,030	11.86	0.00	0	760
R209	On	01/11/2018	Bond Future	10.57	Call			4,090.47000	4.09047	3,936,480	14.14	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			10.75000	0.01075	10,370	14.14	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			1,008.58000	1.00858	890,390	12.99	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			481.43000	0.48143	516,850	12.99	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			6,176.03000	6.17603	6,329,600	11.86	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			0.06000	0.00006	0,020	11.86	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			3,667.00000	3.66700	3,816,640	11.95	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			9.37000	0.00937	5,400	11.95	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			6,825.13000	6.82513	6,978,730	11.86	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			0.01000	0.00001	0,000	11.86	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	9.97	Call			969.98000	0.96998	853,700	12.98	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			505.49000	0.50549	542,820	12.98	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			69,753.50000	69.75350	69,599,890	15.06	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.06	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			69,753.49000	69.75349	69,599,880	15.06	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.06	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			858.79000	0.85879	748,580	12.93	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			582.77000	0.58277	626,170	12.93	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			69,753.50000	69.75350	69,599,890	15.06	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.06	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			174.93000	0.17493	158,960	11.50	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			6,902.56000	6.90256	7,043,110	11.50	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			164.37000	0.16437	149,190	11.50	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,035.14000	7.03514	7,176,480	11.50	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			2,862.96000	2.86296	2,758,100	13.35	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			220.20000	0.22020	201,030	11.55	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,486.74000	1.48674	1,538,400	13.35	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			3,719.07000	3.71907	3,821,800	12.41	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			912.75000	0.91275	858,960	12.41	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			169.58000	0.16958	154,010	11.50	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			6,968.73000	6.96873	7,109,680	11.50	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			6,449.90000	6.44990	6,587,250	11.55	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,797.43000	1.79743	1,728,750	13.24	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			3,978.13000	3.97813	4,068,570	13.24	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,745.70000	1.74570	1,678,250	13.21	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			4,055.77000	4.05577	4,147,440	13.21	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,771.46000	1.77146	1,703,400	13.22	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			4,016.80000	4.01680	4,107,860	13.22	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,710.28000	3.71028	3,617,460	14.13	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			3,404.51000	3.40451	3,473,630	14.13	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			3,645.05000	3.64505	3,553,120	14.11	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			3,460.57000	3.46057	3,530,580	14.11	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			3,677.47000	3.67747	3,585,100	14.12	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			3,432.31000	3.43231	3,501,880	14.12	0.00	0	0
Total R209 Option												0.00	0	26,130
Total For R209												22,687,539.54	320	156,563
R210	On	01/11/2018	Bond Future			185.99513	185.99513	185.96635	185.96635			0.00	0	1,976
R210	On	07/02/2019	Bond Future			189.61756	189.61756	189.58796	189.58796			0.00	0	712
R210	On	02/05/2019	Bond Future			190.24352	190.24352	190.21338	190.21338			0.00	0	0
R210	On	01/08/2019	Bond Future			193.73663	193.73663	193.70568	193.70568			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R210 Future										0.00	0	2,688
Total For R210										0.00	0	2,688
R212 On 01/11/2018 Bond Future			155.63638	155.63638	155.61335	155.61335				0.00	0	2,920
R212 On 07/02/2019 Bond Future			156.51245	156.51245	156.48873	156.48873				0.00	0	1,526
R212 On 02/05/2019 Bond Future			159.13783	159.13783	159.11356	159.11356				0.00	0	0
R212 On 01/08/2019 Bond Future			161.98881	161.98881	161.96394	161.96394				0.00	0	0
Total R212 Future										0.00	0	4,446
Total For R212										0.00	0	4,446
R213 On 01/11/2018 Bond Future			9.71699	82.00649	9.68272	82.21700		10.62		0.00	0	32,893
R213 On 07/02/2019 Bond Future			9.80912	83.58324	9.77355	83.79767		10.62	2,925,413.40		35	1,609
R213 On 02/05/2019 Bond Future			9.88455	81.42511	9.84784	81.64304		11.05	0.00		0	0
R213 On 01/08/2019 Bond Future			9.96779	82.90429	9.92978	83.12609		11.48	0.00		0	0
Total R213 Future									2,925,413.40		35	34,502
R213 On 01/11/2018 Bond Future	8.65	Call			0.01000	0.00001	0,000	9.73		0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Put			6,709.23000	6.70923	6,919,730	9.73		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Call			0.01000	0.00001	0,000	9.73		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Put			6,640.73000	6.64073	6,851,230	9.73		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Call			0.01000	0.00001	0,000	9.73		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Put			6,777.80000	6.77780	6,988,300	9.73		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Call			129.59000	0.12959	113,220	9.46		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			7,049.80000	7.04980	7,247,860	9.46		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			133.81000	0.13381	116,990	9.46		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			6,986.57000	6.98657	7,184,180	9.46		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			125.48000	0.12548	109,540	9.46		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			7,113.21000	7.11321	7,311,700	9.46		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Call			1,666.45000	1.66645	1,577,700	10.79		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			3,833.41000	3.83341	3,962,590	10.79		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			1,691.44000	1.69144	1,601,840	10.80		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			3,796.78000	3.79678	3,925,110	10.80		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			1,641.90000	1.64190	1,553,980	10.78		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			3,870.55000	3.87055	4,000,560	10.78		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Call			3,542.18000	3.54218	3,418,420	11.47		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			3,191.16000	3.19116	3,289,200	11.47		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			3,574.60000	3.57460	3,450,230	11.48		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			3,165.49000	3.16549	3,262,920	11.48		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			3,509.89000	3.50989	3,386,740	11.46		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Put			3,217.02000	3.21702	3,315,670	11.46		0.00	0	0
Total R213 Option									0.00		0	0
Total For R213									2,925,413.40		35	34,502

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2018	Bond Future			10.09094	69.55422	10.06163	69.74564		13.89	0.00	0	23,762
R214	On	07/02/2019	Bond Future			10.17465	70.89156	10.14438	71.08650		13.96	0.00	0	3,972
R214	On	02/05/2019	Bond Future			10.24275	68.77588	10.21164	68.97403		14.52	0.00	0	0
R214	On	01/08/2019	Bond Future			10.31732	70.02521	10.28526	70.22692		15.20	0.00	0	0
Total R214 Future												0.00	0	27,734
R214	On	01/11/2018	Bond Future	8.99	Call			0.00000	0.00000	0,000	12.56	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			7,635.67000	7.63567	7,827,090	12.56	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			0.01000	0.00001	0,000	12.56	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			7,558.28000	7.55828	7,749,690	12.56	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			0.00000	0.00000	0,000	12.56	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			7,713.18000	7.71318	7,904,600	12.56	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			132.53000	0.13253	117,780	12.12	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			7,906.81000	7.90681	8,087,000	12.12	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			136.97000	0.13697	121,810	12.12	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			7,834.65000	7.83465	8,014,430	12.12	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			128.21000	0.12821	113,860	12.12	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			7,979.21000	7.97921	8,159,800	12.12	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,858.31000	1.85831	1,774,500	13.98	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			4,164.57000	4.16457	4,278,910	13.98	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,885.23000	1.88523	1,800,670	14.00	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			4,124.18000	4.12418	4,237,770	14.00	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,831.40000	1.83140	1,748,350	13.97	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			4,205.08000	4.20508	4,320,180	13.97	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,929.31000	3.92931	3,814,900	15.29	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			3,648.09000	3.64809	3,735,390	15.29	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,962.46000	3.96246	3,847,510	15.30	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			3,618.64000	3.61864	3,705,400	15.30	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,896.53000	3.89653	3,782,650	15.28	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			3,678.00000	3.67800	3,765,830	15.28	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	27,734
Total for Bond												636,149,852.90	9,887	929,996
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For 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
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2040										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
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

Contract 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 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			606.07700	606.07700	607.39200	607.39200			6,060,770.00	1	135
GOVI On 07/02/2019 GOVI			617.73000	617.73000	619.06900	619.06900			0.00	0	328
GOVI On 02/05/2019 GOVI			627.99700	627.99700	629.35800	629.35800			0.00	0	0
GOVI On 01/08/2019 GOVI			639.40800	639.40800	640.79300	640.79300			0.00	0	0
Total GOVI Future									6,060,770.00	1	463
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			461,080.00000	46.10800	474,230,000		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			461,180.00000	46.11800	474,330,000		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			460,980.00000	46.09800	474,130,000		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			474,510.00000	47.45100	487,900,000		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			474,610.00000	47.46100	488,000,000		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			474,410.00000	47.44100	487,800,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			185,120.00000	18.51200	198,730,000		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			185,220.00000	18.52200	198,830,000		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	647.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.86	Put			185,020.00000	18.50200	198,630,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Call			21,130.00000	2.11300	7,280,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Call			21,030.00000	2.10300	7,180,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Call			21,230.00000	2.12300	7,380,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												6,060,770.00	1	463
Total for GOVI												6,060,770.00	1	463
AL37	On	01/11/2018	Index Future			589.06100	589.06100	589.77200	589.77200			0.00	0	0
AL37	On	07/02/2019	Index Future			600.38600	600.38600	601.11100	601.11100			0.00	0	0
AL37	On	02/05/2019	Index Future			610.36500	610.36500	611.10100	611.10100			0.00	0	0
AL37	On	01/08/2019	Index Future			621.45600	621.45600	622.20500	622.20500			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			677.95300	677.95300	679.36400	679.36400			0.00	0	0
AL7T	On	07/02/2019	Index Future			690.98800	690.98800	692.42500	692.42500			0.00	0	0
AL7T	On	02/05/2019	Index Future			702.47300	702.47300	703.93300	703.93300			0.00	0	0
AL7T	On	01/08/2019	Index Future			715.23700	715.23700	716.72300	716.72300			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			612.28000	612.28000	613.56300	613.56300			0.00	0	590
ALBI	On	07/02/2019	Index Future			624.05200	624.05200	625.35900	625.35900			0.00	0	513
ALBI	On	02/05/2019	Index Future			634.42400	634.42400	635.75300	635.75300			0.00	0	0
ALBI	On	01/08/2019	Index Future			645.95200	645.95200	647.30400	647.30400			0.00	0	0
Total ALBI Future												0.00	0	1,103
Total For ALBI												0.00	0	1,103
IGOV	On	01/11/2018	Index Future			253.74600	253.74600	253.84800	253.84800			0.00	0	407
IGOV	On	07/02/2019	Index Future			258.68800	258.68800	258.79200	258.79200			0.00	0	414
IGOV	On	02/05/2019	Index Future			263.02800	263.02800	263.13300	263.13300			0.00	0	0
IGOV	On	01/08/2019	Index Future			267.85800	267.85800	267.96500	267.96500			0.00	0	0
Total IGOV Future												0.00	0	821
Total For IGOV												0.00	0	821
Total for Index												0.00	0	1,924
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			98.16000	98.16000	98.13000	98.13000				0.00	0	51
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										642,210,622.90	9,888	967,434
AA05 On 22/03/2019 Spot Bond			7.67500	101.45629	7.67500	101.43561				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	99.40882				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.48500	100.24032	9.48500	100.21480				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	111.14800	10.00000	111.11900				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	101.64442				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			7.15500	103.57898	7.15500	103.55879				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.62960	10.84000	104.59958				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB017U SPOT									0.00	0	0
Total For AB017U									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.53029	11.37000	101.49928			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	101.62970	11.81000	101.59750			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	29.38933	100.00000	29.32464			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	22.48972	100.00000	22.44022			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	111.79700	10.00000	111.76800				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.96000	4.96000	4.96000	274.67951			99,200,000,000.00		20,000,000	10,000,000
Total ABCPI3 SPOT									99,200,000,000.00		20,000,000	10,000,000
Total For ABCPI3									99,200,000,000.00		20,000,000	10,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.85652				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.00387				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	99.92628				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	100.51453				0.00	0	500,000,000
Total ABFN12 SPOT										0.00	0	500,000,000
Total For ABFN12										0.00	0	500,000,000
ABFN13 On 14/05/2020 Spot Bond					0.00000	102.48428				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	101.68131				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0

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 11/11/2020 Spot Bond					0.00000	102.47937				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	103.04384				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.63952				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.54731				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.46495				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.50982				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.61855				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.84912				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.40578				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.14194				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	100.14827				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.23526				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.27265				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.29500				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.32480				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			8.20500	8.20500	8.20500	105.39462				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	102.86423				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	101.93433				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	96.35134				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	102.18676				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	99.81179				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	101.26217				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK7 On 03/06/2019 Spot Bond					0.00000	100.71900				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	97.53521				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.23006				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			4.96000	4.96000	4.96000	160.51260				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			6.32000	6.32000	6.32000	142.73927				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	36.24875	100.00000	36.15882				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			7.55000	7.55000	7.55000	120.11070				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	13.84685	100.00000	13.81232				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			9.26000	9.26000	9.26000	112.97782				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	8.65982	100.00000	8.63812				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	90.39147				0.00	4,391,006,400	3,991,094,280
Total ABKS1 SPOT										0.00	4,391,006,400	3,991,094,280
Total For ABKS1										0.00	4,391,006,400	3,991,094,280
ABN05 On 18/04/2021 Spot Bond			4.17000	193.31192	4.17000	193.23817				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN61 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	125.37959				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	174.49543				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.68000	3.68000	3.68000	219.59755				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			10.12000	10.12000	10.12000	92.93328				0.00	0	400,000,000
Total ABN67 SPOT										0.00	0	400,000,000
Total For ABN67										0.00	0	400,000,000
ABN79 On 21/12/2026 Spot Bond			10.56000	10.56000	10.56000	103.20493				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.86000	8.86000	8.86000	95.88333				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			11.10500	11.10500	11.10500	100.33343				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.03566				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	99.81492				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.88500	101.56137	8.88500	101.53712				0.00	0	1,620,000,000
Total ABS11 SPOT										0.00	0	1,620,000,000
Total For ABS11										0.00	0	1,620,000,000
ABS12 On 14/05/2020 Spot Bond			8.32000	105.43873	8.32000	105.41538				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.17622	9.20000	104.15076				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			9.56500	104.59909	9.56500	104.57253				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			8.49000	105.68098	8.49000	105.65710				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.40000	105.60094	9.40000	105.57459				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			10.11500	106.06507	10.11500	106.03663				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.25500	106.99191	10.25500	106.96284				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.97000	100.24932	9.97000	100.22238				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.75000	103.90238	7.75000	103.88080				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			10.21500	93.49047	10.21500	93.46474				0.00	0	4,090,000,000
Total ABS7 SPOT										0.00	0	4,090,000,000
Total For ABS7										0.00	0	4,090,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.84272	100.00000	9.82070				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			3.86000	3.86000	3.86000	288.19749		50,566,000,000,000.00		13,100,000,000	12,600,000,000	
Total ABS12 SPOT								50,566,000,000,000.00		13,100,000,000	12,600,000,000	
Total For ABS12								50,566,000,000,000.00		13,100,000,000	12,600,000,000	
ABS14 On 31/01/2022 Spot Bond			3.31000	152.86797	3.31000	152.81335				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ACL047 On 22/10/2018 Spot Bond					0.00000	0.00000				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	111.79700	10.00000	111.76800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	90.03203				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	89.09054				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			8.47000	8.47000	8.47000	102.57323				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	234.08780				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	234.08871				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	100.84629				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	111.79700	10.00000	111.76800				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	100.84898				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167 On 20/06/2019 Spot Bond			8.18500	8.18500	8.18500	104.34086			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	100.84650			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.80193			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	101.45317			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	100.84184			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	101.58237			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	100.86397			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	100.86675			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	100.86675			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	100.88191			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	100.88191			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	159.56093			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL204 On 14/02/2023 Spot Bond					0.00000	162.34978				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	96.01786				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	100.78405				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	100.83830				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	101.79240				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	99.93007				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	100.83471				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	100.82136				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	100.99710				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	101.01995				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	100.63318				0.00	420,000,000	210,000,000
Total AGT01 SPOT										0.00	420,000,000	210,000,000
Total For AGT01										0.00	420,000,000	210,000,000
AHF2A3 On 18/07/2021 Spot Bond					0.00000	99.66054				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.66054				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	99.67725				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.22165				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.02055				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.05465				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.04784				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.10343				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.08315				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			394,123,686,200,000.00	3,941,236,862	6,962,435,239	
Total AHY2U SPOT									14,123,686,200,000.00	3,941,236,862	6,962,435,239	
Total For AHY2U									14,123,686,200,000.00	3,941,236,862	6,962,435,239	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			583,355,614,000,000.00	15,833,556,140	16,727,310,226	
Total AIG2U SPOT									13,355,614,000,000.00	15,833,556,140	16,727,310,226	
Total For AIG2U									13,355,614,000,000.00	15,833,556,140	16,727,310,226	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			6.85500	101.58096	6.85500	101.56238			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			9.85500	106.33905	9.85500	106.31110			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.93000	100.83509	9.93000	100.80854			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			11.23000	96.13189	11.23000	96.10336			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			4.06000	175.25204	4.06000	175.18581			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	100.95715			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.02365			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	101.47481			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	102.11968			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.70138			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	99.97728			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF09 On 24/07/2023 Spot Bond					0.00000	99.97682			0.00	0	130,000,000
Total APF09 SPOT									0.00	0	130,000,000
Total For APF09									0.00	0	130,000,000
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS221U SPOT									0.00	0	0
Total For AS221U									0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS224U SPOT									0.00	0	0
Total For AS224U									0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS248U SPOT									0.00	0	0
Total For AS248U									0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS249U SPOT									0.00	0	0
Total For AS249U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.80200				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			3.93000	238.48341	3.93000	238.39413				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	101.15412				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	101.80791				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			3.94500	213.11400	3.94500	213.03408				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	100.02331				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 28/04/2020 Spot Bond					0.00000	99.85928				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	99.83830				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	101.86196				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	100.94479				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	100.81059				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	102.25233				0.00	28,000,000	7,000,000
Total ASN083 SPOT										0.00	28,000,000	7,000,000
Total For ASN083										0.00	28,000,000	7,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.38196				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	109.68226				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	100.02284				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	101.83050				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09: On 20/12/2020 Spot Bond					0.00000	82.25378			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	101.26019			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	101.14761			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN121: On 20/12/2020 Spot Bond					0.00000	101.05933			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN125: On 20/03/2019 Spot Bond					0.00000	100.81761			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN128: On 24/02/2019 Spot Bond					0.00000	101.49260			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN129: On 24/02/2019 Spot Bond					0.00000	101.48205			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN130: On 24/02/2019 Spot Bond					0.00000	101.46816			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN131: On 03/03/2019 Spot Bond					0.00000	101.24665			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN132: On 03/03/2019 Spot Bond					0.00000	101.23648			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN134: On 20/12/2020 Spot Bond					0.00000	101.05047			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0

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 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	97.92000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13(On 31/01/2022 Spot Bond			4.04000	149.47934	4.04000	149.42301				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	97.92000				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	102.56198				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond					0.00000	77.88940				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	101.95041				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	101.95041				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			4.08500	149.27340	4.08500	149.21697				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	114.25149				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0

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 02/06/2021 Spot Bond					0.00000	101.28736			0.00	0	0
Total ASN152 SPOT									0.00	0	0
Total For ASN152									0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.65000	162.20952	4.65000	162.14555			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.92293			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	101.59306			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	101.90468			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	101.20603			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0

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 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
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	100.92822				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	100.99096				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	100.56177				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	103.29124	4.28000	103.25166				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	100.79291				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

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 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
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	100.80021				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	100.85081				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	101.72898				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	101.88317				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	101.32593				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	101.36969				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	101.31156				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0

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 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
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN236 SPOT									0.00	0	0
Total For ASN236									0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN237 SPOT									0.00	0	0
Total For ASN237									0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN239 SPOT									0.00	0	0
Total For ASN239									0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN240 SPOT									0.00	0	0
Total For ASN240									0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN241 SPOT									0.00	0	0
Total For ASN241									0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN242 SPOT									0.00	0	0
Total For ASN242									0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	101.07298			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	101.29498				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN26: On 20/06/2023 Spot Bond					0.00000	100.92644			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
ASN26: 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
ASN26: 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
ASN27: 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
ASN27: 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
ASN27: 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
ASN27: 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
ASN27: On 20/06/2023 Spot Bond					0.00000	100.79736			0.00	0	0
Total ASN274 SPOT									0.00	0	0
Total For ASN274									0.00	0	0
ASN27: On 27/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN275 SPOT									0.00	0	0
Total For ASN275									0.00	0	0
ASN27: On 04/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN276 SPOT									0.00	0	0
Total For ASN276									0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	101.66190			0.00	0	0
Total ASN277 SPOT									0.00	0	0
Total For ASN277									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN27(On 15/08/2023 Spot Bond					0.00000	101.70593				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27(On 20/08/2048 Spot Bond					0.00000	101.61385				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28(On 21/08/2023 Spot Bond					0.00000	101.56514				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN28(On 05/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN28(On 13/09/2025 Spot Bond					0.00000	101.03030				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

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 26/09/2023 Spot Bond					0.00000	100.69528				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
ASN29 On 09/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN295 SPOT										0.00	0	0
Total For ASN295										0.00	0	0
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	101.21950				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.29197				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.18500	104.37008	9.18500	104.34448				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			9.23500	100.92834	9.23500	100.90317				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.74142	9.30000	100.71613				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	102.33492				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	101.38736				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW25 On 08/05/2020 Spot Bond					0.00000	102.69729				0.00	91,000,000	91,000,000
Total BAW25 SPOT										0.00	91,000,000	91,000,000
Total For BAW25										0.00	91,000,000	91,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.55129				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	101.51022				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	100.68003				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	100.70836				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	101.17416				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	101.38801				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.24313				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	102.39936				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			12.45000	106.11835	12.45000	106.08353				0.00	0	150,000,000
Total BAYA59 SPOT										0.00	0	150,000,000
Total For BAYA59										0.00	0	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA60 On 30/06/2020 Spot Bond			12.48500	12.48500	12.48500	103.70505			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	100.73021			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.68877			0.00	0	0
Total BAYA62 SPOT									0.00	0	0
Total For BAYA62									0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.15060			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	100.69467			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	100.66516			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	100.68888			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			12.45000	12.45000	12.45000	96.37611			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	100.65054			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	100.65054			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	100.65054			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	100.87136			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB08 On 30/09/2020 Spot Bond					0.00000	106.00695			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	100.90082			0.00	0	0
Total BAYB11 SPOT									0.00	0	0
Total For BAYB11									0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.78325			0.00	0	0
Total BAYB12 SPOT									0.00	0	0
Total For BAYB12									0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.79710			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	100.79710			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	100.79710			0.00	0	0
Total BAYB15 SPOT									0.00	0	0
Total For BAYB15									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BC123 On 30/11/2018 Spot Bond					0.00000	101.10149			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	100.25581			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.64905			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	101.68928			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	100.99606			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	100.63200			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			9.17500	9.17500	9.17500	191.30463			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			9.17500	9.17500	9.17500	191.97297			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			9.56000	9.56000	9.56000	91.25741			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	8.27127	100.00000	8.25286			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	103.13531			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL02 On 19/11/2019 Spot Bond			9.17000	106.29910	9.17000	106.27320				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	104.53468				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.87000	103.55944	8.87000	103.53503				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.98500	102.16403	10.98500	102.13385				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.96621				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			11.38000	102.94441	11.38000	102.91294				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	101.46284				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			10.68500	101.98820	10.68500	101.95888				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	102.33232				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			11.46500	107.86948	11.46500	107.83681				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	107.17873				0.00	0	3,200,000,000
Total BGL12 SPOT										0.00	0	3,200,000,000
Total For BGL12										0.00	0	3,200,000,000
BGL13 On 20/08/2021 Spot Bond			10.08500	106.02101	10.08500	105.99267				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL14 On 03/11/2021 Spot Bond					0.00000	105.79515				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	103.99984				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.70566				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.07054				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	102.46113				0.00	0	2,600,000,000
Total BGL18 SPOT										0.00	0	2,600,000,000
Total For BGL18										0.00	0	2,600,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	103.77119				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	104.92638				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.53557				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.30500	103.14361	8.30500	103.12068				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	100.78734				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.53509				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	99.79871				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.66988			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	100.84665			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0
BPPF0: On 24/10/2018 Spot Bond					0.00000	99.98013			0.00	0	0
Total BPPF05 SPOT									0.00	0	0
Total For BPPF05									0.00	0	0
BPPF0: On 22/03/2019 Spot Bond					0.00000	100.61317			0.00	0	0
Total BPPF07 SPOT									0.00	0	0
Total For BPPF07									0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.64338			0.00	0	0
Total BPPF08 SPOT									0.00	0	0
Total For BPPF08									0.00	0	0
BPPF0: On 23/01/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total BPPF09 SPOT									0.00	0	0
Total For BPPF09									0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	100.00003			0.00	0	0
Total BPPF10 SPOT									0.00	0	0
Total For BPPF10									0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	99.99997			0.00	0	0
Total BPPF11 SPOT									0.00	0	0
Total For BPPF11									0.00	0	0
BPPF1: On 09/10/2019 Spot Bond					0.00000	100.30595			0.00	0	0
Total BPPF12 SPOT									0.00	0	0
Total For BPPF12									0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.32771			0.00	0	0
Total BPPF13 SPOT									0.00	0	0
Total For BPPF13									0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A1U SPOT									0.00	0	0
Total For BS2A1U									0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A2U SPOT									0.00	0	0
Total For BS2A2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.65983			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	100.65260			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	101.65554			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.28830			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	101.89102			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BYB10I On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	103.05952			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.55500	102.52918	11.55500	102.49773			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	103.86916			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			9.05500	103.40805	9.05500	103.38317			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	103.93306			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.78500	102.15146	9.78500	102.12494			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	102.15731			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	102.38302			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			10.08500	107.39732	10.08500	107.36861			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	102.72062			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	101.48810			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CCT01 On 23/06/2023 Spot Bond			10.53000	111.55755	10.53000	111.52628				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			10.60500	108.42597	10.60500	108.39536				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.76000	102.99283	10.76000	102.96302				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			10.70500	10.70500	10.70500	100.86413				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	111.79740	10.00000	111.76830				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	100.34387				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	102.29412				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	104.59914				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	101.46876				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	102.28843				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	103.56815				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.02809				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR33 On 22/09/2020 Spot Bond					0.00000	100.83981			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	101.81739			0.00	0	0
Total CGR37 SPOT									0.00	0	0
Total For CGR37									0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	102.14899			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	100.84090			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	102.55274			0.00	0	0
Total CGR42 SPOT									0.00	0	0
Total For CGR42									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.10246				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	147.55252	3.14000	147.42692				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.01000	4.01000	4.01000	143.31046				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	111.79700	10.00000	111.76800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	111.79700	10.00000	111.76800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	101.73020	8.59000	101.73513				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.47762	9.35000	101.45243				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			7.98500	101.43000	7.98500	101.40854				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.79700	10.00000	111.76800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.87960				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.40000	98.30179	11.40000	98.27217				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			11.92000	94.70473	11.92000	94.67445			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.92832			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.84149			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.92644			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	101.48412			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.98857			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	100.78405			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.13783			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	99.86807			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	100.76451			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.58000	100.84910	10.58000	100.82039			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	100.82452			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN364 On 06/08/2023 Spot Bond					0.00000	102.26667				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.72000	102.18338	12.72000	102.14857				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	102.35175				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	99.92739				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	109.80002				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	100.81335				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			9.48500	101.74290	9.48500	101.71685				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	99.25511				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	99.25065	10.98000	99.22135				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.01082	11.00000	100.98094				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	100.91723				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			12.51000	99.16008	12.51000	99.12685				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN385 On 20/09/2024 Spot Bond					0.00000	100.99549				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	100.82834				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	99.92273				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	100.87758				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	100.83293				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	100.89546				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	101.40960				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	101.78049				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	101.77096				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	100.83281				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN407 On 20/06/2020 Spot Bond					0.00000	100.83726				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	100.04729				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.91730				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	100.92174				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.04796				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.15034				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	100.95283				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.05668				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	100.80193				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	100.99725				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	52.59106				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	101.00613				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0

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 26/01/2021 Spot Bond					0.00000	99.90287				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.88923				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	101.25056				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	101.18327				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN434 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
CLN436 On 20/12/2020 Spot Bond					0.00000	100.91290				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	100.87289				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	102.11025				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	101.62319				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	101.65205				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			9.58500	108.64415	9.58500	108.61651				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			4.56000	147.11995	4.56000	147.06249				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			6.76000	106.63613	6.76000	106.58828				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			6.40000	108.82373	6.40000	108.77592				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	101.60692				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN456 On 20/12/2021 Spot Bond					0.00000	101.02585				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	101.71240				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	102.35276				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.40695				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	105.74908				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.65500	103.11704	10.65500	103.08796				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			10.33000	100.32114	10.33000	100.29324				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	100.94831				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	100.61775				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	100.61196				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	101.94580				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	101.57583				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN472 On 19/11/2022 Spot Bond					0.00000	101.78065				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	101.56416				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	100.92174				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	20.34588	100.00000	20.30109				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	101.55795				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	101.66284				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	103.38253				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	102.34335				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.58500	103.97909	9.58500	103.95249				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	101.47294				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			13.01000	103.83912	13.01000	103.68619				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN488 On 28/07/2022 Spot Bond			9.81000	100.12591	9.81000	100.09985				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	100.60523				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	101.21450				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 07/06/2022 Spot Bond					0.00000	101.55795				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond					0.00000	100.58847				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	100.92111				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/06/2022 Spot Bond			12.08500	104.69135	12.08500	103.92423				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	101.32477				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.61000	99.05189	10.61000	99.02361				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	102.90620				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	104.08132				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	101.61057				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN50(On 10/10/2020 Spot Bond					0.00000	100.31620				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	100.30905				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.32020				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	100.95037				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.32020				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50(On 24/10/2020 Spot Bond					0.00000	99.97764				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50(On 30/04/2019 Spot Bond					0.00000	99.84777				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	100.93082				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN50(On 24/02/2020 Spot Bond					0.00000	101.65563				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN51(On 11/10/2020 Spot Bond					0.00000	100.30412				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	98.27386				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN51(On 07/06/2022 Spot Bond					0.00000	101.45863				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN514 On 23/02/2019 Spot Bond					0.00000	101.68486			0.00	0	0
Total CLN514 SPOT									0.00	0	0
Total For CLN514									0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	102.01557			0.00	0	0
Total CLN515 SPOT									0.00	0	0
Total For CLN515									0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.36430	9.96000	101.02555			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	99.89244	10.01000	99.81337			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	101.50429			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	100.42259	9.60000	100.39577			0.00	0	0
Total CLN519 SPOT									0.00	0	0
Total For CLN519									0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.02973			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	100.86210			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	101.39868			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	101.76303			0.00	0	0
Total CLN523 SPOT									0.00	0	0
Total For CLN523									0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.12440	9.20000	101.09927			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	99.97754			0.00	0	0
Total CLN525 SPOT									0.00	0	0
Total For CLN525									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN526 On 26/04/2023 Spot Bond					0.00000	99.93020				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	104.87243				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	102.78653				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	103.39204				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	100.98878				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	101.02973				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	100.89086				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	100.87751				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	100.03125				0.00	3,000,000,000	1,500,000,000
Total CLN534 SPOT										0.00	3,000,000,000	1,500,000,000
Total For CLN534										0.00	3,000,000,000	1,500,000,000
CLN535 On 18/07/2025 Spot Bond			10.78500	10.78500	10.78500	100.64859				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	100.02904				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	99.95428				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 16/08/2023 Spot Bond					0.00000	101.78296				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53 On 20/12/2023 Spot Bond					0.00000	101.60751				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	101.14602				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	101.56617				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	100.64138				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	219.93820				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			9.56000	91.28083	9.56000	91.25741				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			9.17500	9.17500	9.17500	191.30463				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			9.17500	9.17500	9.17500	191.97297				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	100.81085				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.96472				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	100.81077				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	100.84171				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	101.69881				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			9.16000	115.93179	9.16000	115.90342				0.00	0	300,000,000
Total COJ05 SPOT										0.00	0	300,000,000
Total For COJ05										0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			9.69500	103.19191	9.69500	103.16493				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.81500	107.12496	10.81500	107.09414				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.41000	102.82509	10.41000	102.79658				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			10.64500	95.19012	10.64500	95.16300				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.95000	90.82367	11.95000	90.79471				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			11.90500	89.83828	11.90500	89.80989				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			12.62500	12.62500	12.62500	96.74913				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS002 On 17/12/2020 Spot Bond					0.00000	100.86601			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	100.86282			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	101.08219			0.00	0	0
Total DEN80 SPOT									0.00	0	0
Total For DEN80									0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.00301			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	100.75889			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	100.81266			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	100.59410			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	100.63360			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	100.67397			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	99.96408			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL009 On 20/12/2019 Spot Bond					0.00000	85.40931			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	101.54079			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.50169			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	101.73485			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			10.22500	10.22500	10.22500	105.43304			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	101.34020			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.88500	103.47317	8.88500	103.44860			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.72500	104.05815	7.72500	104.03672		15,508,875,315,000.00	2,007,621,400	1,105,065,000	
Total DV22 SPOT								15,508,875,315,000.00	2,007,621,400	1,105,065,000	
Total For DV22								15,508,875,315,000.00	2,007,621,400	1,105,065,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	43.08342	100.00000	42.98859		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			9.71000	102.55855	9.71000	102.53213		74,104,778,000.00	7,631,800	3,483,162,600	
Total DV23 SPOT								74,104,778,000.00	7,631,800	3,483,162,600	
Total For DV23								74,104,778,000.00	7,631,800	3,483,162,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.02365	100.00000	13.99278		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.02365	100.00000	13.99278		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			9.81000	101.24924	9.81000	101.22289		0.00	0	0	
Total DV24 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 DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.73773	9.69000	101.71157				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.73773	9.69000	101.71157				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			11.47000	93.64118	11.47000	93.61280				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.81012	10.10000	101.78286				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.81012	10.10000	101.78286				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	100.00000				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	101.61051				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	101.32926				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20i On 28/03/2020 Spot Bond					0.00000	100.97724				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20i On 31/08/2020 Spot Bond					0.00000	101.52592				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20i On 23/10/2020 Spot Bond					0.00000	100.10929				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	101.33532				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	101.26807				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF22I On 29/08/2022 Spot Bond					0.00000	101.30997				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22K On 24/10/2022 Spot Bond					0.00000	99.97838				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	99.99980				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.82000	112.27970	7.82000	112.25629				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	36.80596	100.00000	36.72494				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			8.48000	102.55288	8.48000	102.52936				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			9.29500	102.35581	9.29500	102.33013				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			10.12000	100.38529	10.12000	100.35791				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			4.19000	103.32114	4.19000	103.28161				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	95.80171	3.93000	95.76590				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	122.26072	2.25000	122.22052				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.79000	127.77530	3.79000	127.72802				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL29 On 19/11/2029 Spot Bond			3.80000	115.49187	3.80000	115.44909				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.80000	113.42761	3.80000	113.38559				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.85000	104.98738	3.85000	104.94830				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	97.21120	3.90000	97.17493				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	122.26072	2.25000	122.22052				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.96000	105.05030	8.96000	105.02529				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.98500	104.89854	8.98500	104.87308				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			11.07500	100.56108	11.07500	100.53164				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.27000	11.27000	11.27000	96.88893				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			11.44500	11.44500	11.44500	97.25909				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			11.05500	11.05500	11.05500	101.27265				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			10.90500	10.90500	10.90500	101.65844				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM07 On 17/07/2032 Spot Bond			11.52000	11.52000	11.52000	88.68874				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	99.99987				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	99.99990				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.14276				0.00	2,700,000,000	1,350,000,000
Total ENX02 SPOT										0.00	2,700,000,000	1,350,000,000
Total For ENX02										0.00	2,700,000,000	1,350,000,000
ENX03U 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	101.19914				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	101.60136				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	102.33147				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.70408				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	102.55154				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	101.36400				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	101.22174				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF016 On 07/09/2021 Spot Bond					0.00000	101.07903			0.00	0	0
Total EPF016 SPOT									0.00	0	0
Total For EPF016									0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.09773			0.00	0	0
Total EPF017 SPOT									0.00	0	0
Total For EPF017									0.00	0	0
EPF02U 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
EPF04U 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
EPF05U 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
EPF06U 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
EPF07U 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
EPFC36 On 06/11/2018 Spot Bond					0.00000	101.74535			0.00	0	0
Total EPFC36 SPOT									0.00	0	0
Total For EPFC36									0.00	0	0
EPFC37 On 04/03/2019 Spot Bond					0.00000	101.13132			0.00	0	0
Total EPFC37 SPOT									0.00	0	0
Total For EPFC37									0.00	0	0
EPFC39 On 06/09/2019 Spot Bond					0.00000	101.06412			0.00	0	0
Total EPFC39 SPOT									0.00	0	0
Total For EPFC39									0.00	0	0
EPFC40 On 03/04/2019 Spot Bond					0.00000	100.40780			0.00	0	0
Total EPFC40 SPOT									0.00	0	0
Total For EPFC40									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS06 On 09/04/2020 Spot Bond					0.00000	98.42763				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	99.84569				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.63944				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	101.67069				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	101.73060				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	101.85166				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	111.79700	10.00000	111.76800				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	101.37280				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	101.81257				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	101.97520				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	101.57569				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.63041			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			9.67000	103.57206	9.67000	103.54548		1,177,840,812,000.00	121,803,600	2,561,803,600	
Total ES23 SPOT								1,177,840,812,000.00	121,803,600	2,561,803,600	
Total For ES23								1,177,840,812,000.00	121,803,600	2,561,803,600	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.44234	10.00000	102.41518		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			10.40500	87.45414	10.40500	87.42977		2,343,882,325,000.00	225,265,000	6,615,595,100	
Total ES26 SPOT								2,343,882,325,000.00	225,265,000	6,615,595,100	
Total For ES26								2,343,882,325,000.00	225,265,000	6,615,595,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.46646	7.85000	100.44521		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			11.22000	74.15961	11.19500	74.28013		54,992,756,544,000.00	4,901,315,200	4,790,000,000	
Total ES33 SPOT								54,992,756,544,000.00	4,901,315,200	4,790,000,000	
Total For ES33								54,992,756,544,000.00	4,901,315,200	4,790,000,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.79638	7.50000	100.77588		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			11.42000	76.28812	11.42000	76.26497		4,372,471,328,000.00	382,878,400	3,700,000,000	
Total ES42 SPOT								4,372,471,328,000.00	382,878,400	3,700,000,000	
Total For ES42								4,372,471,328,000.00	382,878,400	3,700,000,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	99.97726	8.50000	99.95452		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF01U SPOT								0.00	0	0	
Total For ESF01U								0.00	0	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF02U SPOT								0.00	0	0	
Total For ESF02U								0.00	0	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.13228		0.00	0	0	
Total ESFR03 SPOT								0.00	0	0	
Total For ESFR03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EXX02 On 19/05/2019 Spot Bond					0.00000	101.06148				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	100.81528				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.84179				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	101.48974				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.63812				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	101.30939				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	102.14197				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	101.72429				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	101.82198				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.54070				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			7.25500	103.06185	7.25500	103.04160				0.00	0	380,000,000
Total FRB05 SPOT										0.00	0	380,000,000
Total For FRB05										0.00	0	380,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.55155				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	100.14580				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB14 On 02/06/2021 Spot Bond			10.68500	10.68500	10.68500	102.35996			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.58340			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.77985			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	105.24768			0.00	0	200,000,000
Total FRB17 SPOT									0.00	0	200,000,000
Total For FRB17									0.00	0	200,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.90055			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.38500	102.34983	11.38500	102.31871			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	102.72954			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	101.79396			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.17949			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.40566			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			7.60000	104.73514	7.60000	104.71360			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2: On 21/12/2018 Spot Bond					0.00000	101.14531			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			3.46000	152.16428	3.46000	152.10929			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.60000	3.60000	3.60000	291.50911			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			3.76000	3.76000	3.76000	126.46793		10,528,000,000,000.00	2,800,000,000	1,400,000,000	
Total FRBI25 SPOT								10,528,000,000,000.00	2,800,000,000	1,400,000,000	
Total For FRBI25								10,528,000,000,000.00	2,800,000,000	1,400,000,000	
FRBI28 On 31/03/2028 Spot Bond			4.04000	170.46663	4.04000	170.40219		3,232,000,000,000.00	800,000,000	400,000,000	
Total FRBI28 SPOT								3,232,000,000,000.00	800,000,000	400,000,000	
Total For FRBI28								3,232,000,000,000.00	800,000,000	400,000,000	
FRBI29 On 31/03/2029 Spot Bond			4.06500	4.06500	4.06500	86.30955		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			4.58000	4.58000	4.58000	198.26199		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			4.50000	90.47722	4.50000	90.44191		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	92.18879	4.54000	92.55707		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			8.78000	8.78000	8.78000	83.66130		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			10.28000	10.28000	10.28000	55.41772		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			10.31000	10.31000	10.31000	54.68000		0.00	0	0	
Total FRBZ03 SPOT								0.00	0	0	
Total For FRBZ03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC10: On 03/06/2021 Spot Bond					0.00000	101.54989				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.85500	4.85500	4.85500	118.76158				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	101.80681				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	100.93240				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	92.38913				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	101.41614				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	101.05455				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	100.85852				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	100.86442				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	100.77591				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	111.79700	10.00000	111.76800				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	100.90676				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20(On 20/06/2019 Spot Bond					0.00000	101.03338				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond					0.00000	102.60227				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21(On 20/12/2019 Spot Bond					0.00000	100.89097				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 07/05/2020 Spot Bond					0.00000	101.89360				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2019 Spot Bond					0.00000	102.13963				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 04/11/2019 Spot Bond					0.00000	101.92627				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			4.12000	149.11343	4.12000	149.05695				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22(On 20/05/2020 Spot Bond					0.00000	101.59319				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23(On 31/01/2022 Spot Bond			4.98000	145.24660	4.98000	145.18825				0.00	0	0
Total FRC233 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 FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond					0.00000	101.26898				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	103.16383				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	100.69345				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	103.53925				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	101.69827				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	102.67709				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	103.02400				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	102.81760				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	100.20206				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	104.25734				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	100.20000				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

Contract 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 FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.34086				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
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	100.93805				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	101.23656				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	102.03328				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	100.98012				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.88036				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	102.17377				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.60723				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	102.23596				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	106.68836				0.00	0	0
Total FRC259 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 FRC259										0.00	0	0
FRC26 On 27/02/2023 Spot Bond			3.45500	105.59735	3.45500	105.55922				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.31098				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.19542				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	100.81514				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	100.19499				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	101.00622				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	101.37860				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	105.42052				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26 On 21/10/2019 Spot Bond					0.00000	100.02020				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	101.51439				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	102.11793				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.18584				0.00	0	0
Total FRC272 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 FRC272										0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	102.22532	8.82000	103.30786				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	104.59934	9.80000	104.62763				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.99433				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	100.99655				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	101.15548				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	100.58125				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	101.50182				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	100.89081				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	101.72027				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	101.38052				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	100.75098				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	100.30160				0.00	0	0
Total FRC284 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 FRC284										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.76000	4.76000	4.76000	146.16642				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			4.70000	4.70000	4.70000	146.43456				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.68000	4.68000	4.68000	146.52407				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD21 On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0
Total For FRD21U										0.00	0	0
FRD22 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.57000	85.76784	4.57000	85.73822				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	99.96614	4.50500	99.92724				0.00	0	0
Total FRI38 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 FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.65765				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	100.82703				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.37446				0.00	2,200,000,000	1,100,000,000
Total FRJ21 SPOT										0.00	2,200,000,000	1,100,000,000
Total For FRJ21										0.00	2,200,000,000	1,100,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.46817				0.00	24,000,000,000	12,000,000,000
Total FRJ22 SPOT										0.00	24,000,000,000	12,000,000,000
Total For FRJ22										0.00	24,000,000,000	12,000,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.52054				0.00	10,000,000,000	5,000,000,000
Total FRJ23 SPOT										0.00	10,000,000,000	5,000,000,000
Total For FRJ23										0.00	10,000,000,000	5,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.79290				0.00	1,000,000,000	1,000,000,000
Total FRJ25 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRJ25										0.00	1,000,000,000	1,000,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.67161				0.00	11,000,000,000	10,000,000,000
Total FRJ27 SPOT										0.00	11,000,000,000	10,000,000,000
Total For FRJ27										0.00	11,000,000,000	10,000,000,000
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.32800	3.32800	3.32800	100.19314				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	111.62843				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	99.99988				0.00	0	0
Total FRS103 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 FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	99.99988				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.89000	109.37903	3.89000	109.33826				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.88000	214.70161	3.88000	214.62148				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.68000	97.46996	4.68000	97.43158				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.91000	3.91000	3.91000	213.88704				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	102.46626				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			4.11000	123.99183	4.11000	123.94487				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	112.41816	3.70500	112.37681				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.42000	101.20672	4.42000	101.16758				0.00	0	3,300,000
Total FRS119 SPOT										0.00	0	3,300,000
Total For FRS119										0.00	0	3,300,000
FRS119 On 07/12/2033 Spot Bond			4.03000	211.05958	4.03000	210.97994				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.08000	209.86243	4.08000	209.78299				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.64000	158.85901	3.64000	111.48859				0.00	0	0
Total FRS122 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 FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.11000	209.14817	4.11000	209.06882				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.25000	89.85331	5.25000	89.81656				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.83000	159.86126	4.83000	159.79743				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	96.07783	4.78000	96.03974				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.35000	166.21174	4.35000	166.14754				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.41000	165.40233	4.41000	165.33817				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			4.62000	197.45212	4.62000	197.37453				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	93.79077				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	97.04974	4.71000	97.01145				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	93.52865				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	100.18371	4.49000	100.14477				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			4.22000	167.98108	4.22000	167.91679				0.00	0	0
Total FRS137 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 FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.39000	202.62402	4.39000	202.54562				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.35000	166.21174	4.35000	166.14754				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.35000	166.21174	4.35000	166.14754				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.64000	162.34114	4.64000	162.27717				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			4.41000	121.87459	4.41000	121.82746				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			3.82000	150.49108	3.82000	150.43525				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.70000	161.55329	4.70000	161.48935				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.74000	161.03048	4.74000	160.96658				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			4.38000	122.08447	4.38000	122.03735				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.71000	161.42240	4.71000	161.35848				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	160.83620				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	73.62799				0.00	0	0
Total FRS158 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 FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	82.04612				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	86.41428				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	88.31170				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	59.42911				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	66.92490				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	72.95701				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	75.72328				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	32.59958				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	48.05666				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	46.52993				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	33.74463				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	210.78338				0.00	0	0
Total FRS170 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 FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	100.16600				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	100.17627				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17 On 26/01/2024 Spot Bond					0.00000	65.26205				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	65.26195				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	89.95616				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	105.24467				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	100.05320				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	100.87561				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	100.67691				0.00	0	0
Total FRS182 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 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			3.52000	3.52000	3.52000	292.53730			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	293.95817		2,114,200,000,000.00	620,000,000	310,000,000	
Total FRS37 SPOT								2,114,200,000,000.00	620,000,000	310,000,000	
Total For FRS37								2,114,200,000,000.00	620,000,000	310,000,000	
FRS43 On 07/12/2023 Spot Bond			4.13000	4.13000	4.13000	284.80638		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			3.61000	151.46444	3.61000	151.40910		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	99.86655		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			3.31000	152.86797	3.31000	152.81335		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	101.88346		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	105.75122	3.73000	105.71224		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			3.40000	81.19117	3.40000	112.07627		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			3.57000	3.57000	3.57000	127.86186		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			3.60000	3.60000	3.60000	127.64063		0.00	0	0	
Total FRS87 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 FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.32000	4.32000	4.32000	282.44891				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.79000	105.16126	7.79000	105.13942				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.44500	101.07758	8.44500	101.05461			13,512,000,000,000.00	1,600,000,000	800,000,000	
Total FRX20 SPOT									13,512,000,000,000.00	1,600,000,000	800,000,000	
Total For FRX20									13,512,000,000,000.00	1,600,000,000	800,000,000	
FRX23 On 28/02/2023 Spot Bond			9.34000	9.34000	9.34000	95.53361			0.00	0	0	
Total FRX23 SPOT									0.00	0	0	
Total For FRX23									0.00	0	0	
FRX24 On 10/12/2024 Spot Bond			9.89500	107.82962	9.89500	107.80117			0.00	0	0	
Total FRX24 SPOT									0.00	0	0	
Total For FRX24									0.00	0	0	
FRX25 On 26/07/2025 Spot Bond			10.15500	107.67506	10.15500	100.38164			0.00	0	0	
Total FRX25 SPOT									0.00	0	0	
Total For FRX25									0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			10.30500	96.29422	10.30500	96.26764			0.00	0	500,000,000	
Total FRX26 SPOT									0.00	0	500,000,000	
Total For FRX26									0.00	0	500,000,000	
FRX27 On 07/03/2027 Spot Bond			10.33500	100.49905	10.33500	100.47107			0.00	0	0	
Total FRX27 SPOT									0.00	0	0	
Total For FRX27									0.00	0	0	
FRX28 On 26/07/2028 Spot Bond			10.23500	109.30462	10.23500	101.71661			0.00	0	0	
Total FRX28 SPOT									0.00	0	0	
Total For FRX28									0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.85000	95.16399	10.85000	95.13668			0.00	0	0	
Total FRX30 SPOT									0.00	0	0	
Total For FRX30									0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			10.98000	91.75393	10.98000	91.72729			0.00	0	0	
Total FRX31 SPOT									0.00	0	0	
Total For FRX31									0.00	0	0	
FRX32 On 31/03/2032 Spot Bond			11.01000	97.06239	11.01000	97.25310			0.00	0	0	
Total FRX32 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 FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.97000	68.57557	11.97000	68.55367				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.49465				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	101.51472				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	101.55825				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	101.74968				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	101.53575				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.12099				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

Contract 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 FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
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

Contract 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 FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.60496				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	101.67935				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.71859				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	101.74751				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	103.26719				0.00	0	2,000,000,000
Total GBL03 SPOT										0.00	0	2,000,000,000
Total For GBL03										0.00	0	2,000,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	101.44037				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	101.33396				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	101.34946				0.00	0	0
Total GH31A3 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 GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.45014				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.57398				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	101.65133				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

Contract 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 GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
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

Contract 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 GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.00738				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	100.96105				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.99258				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.72046				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	101.21279				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.18731				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	101.71368				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.25643				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.94835				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			10.05000	100.57510	10.05000	100.54801				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	101.07573				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	101.81730				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.76000				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			10.70500	96.68037	10.70500	96.78138				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.16245				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	100.39329				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.00656				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.04138				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.07747				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	100.57299				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	100.40403			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	101.24765			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	99.92885			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	100.44593			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	100.29093			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.29456			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.70340			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	100.54093			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	100.85053			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	111.79700	10.00000	111.76800				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	101.73228				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	100.22004				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	100.27813				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	100.54393				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.89000	105.24460	7.89000	105.22248				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	33.25800	100.00000	33.18479				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			3.87000	288.17847	3.87000	288.07102				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.05000	4.05000	4.05000	288.81842				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			3.70000	84.30071	3.70000	98.65289				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			11.02500	88.96983	11.02500	88.94389				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	11.15573	100.00000	11.13118			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			11.02500	88.66823	11.02500	88.64238			0.00	0	100,000,000
Total HWAY35 SPOT									0.00	0	100,000,000
Total For HWAY35									0.00	0	100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.15559	100.00000	11.13104			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	100.49381			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.08886			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	111.79700	10.00000	111.76800			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			2.97000	132.42502	2.96000	132.45570		104,024,128,824,000.00	35,024,959,200	140,553,229,900	
Total I2025 SPOT								14,024,128,824,000.00	35,024,959,200	140,553,229,900	
Total For I2025								14,024,128,824,000.00	35,024,959,200	140,553,229,900	
I2029 On 31/03/2029 Spot Bond			2.99000	100.60245	2.99000	100.56727		32,095,659,856,000.00	10,734,334,400	44,507,416,800	
Total I2029 SPOT								12,095,659,856,000.00	10,734,334,400	44,507,416,800	
Total For I2029								12,095,659,856,000.00	10,734,334,400	44,507,416,800	
I2033 On 28/02/2033 Spot Bond			3.07000	102.83671	3.07000	102.80048		6,189,233,590,000.00	2,016,037,000	46,628,153,600	
Total I2033 SPOT								6,189,233,590,000.00	2,016,037,000	46,628,153,600	
Total For I2033								6,189,233,590,000.00	2,016,037,000	46,628,153,600	
I2038 On 31/01/2038 Spot Bond			3.13000	122.53304	3.13000	122.48985		109,283,337,146,000.00	34,914,804,200	172,958,338,700	
Total I2038 SPOT								19,283,337,146,000.00	34,914,804,200	172,958,338,700	
Total For I2038								19,283,337,146,000.00	34,914,804,200	172,958,338,700	
I2046 On 31/03/2046 Spot Bond			3.12500	116.60619	3.12500	116.56499		65,619,125,000,000.00	20,998,120,000	136,855,890,300	
Total I2046 SPOT								15,619,125,000,000.00	20,998,120,000	136,855,890,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046									5,619,125,000,000.00	20,998,120,000	136,855,890,300
I2050 On 31/12/2050 Spot Bond			3.14000	122.45503	3.14000	122.41183			277,913,414,352,000.00	88,507,456,800	109,909,840,000
Total I2050 SPOT									7,913,414,352,000.00	88,507,456,800	109,909,840,000
Total For I2050									7,913,414,352,000.00	88,507,456,800	109,909,840,000
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	101.39488			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			9.52500	9.52500	9.52500	102.39243			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	101.88251			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.14051			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	101.75225			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	101.41763			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.98000	286.79211	3.98000	286.68435			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.02105			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	101.43154				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	101.43152				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	101.49136				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	101.47088				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	100.75268				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	100.17917				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	99.97936				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	101.57931				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	100.29308				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			3.41000	3.41000	3.41000	152.34356				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	111.79700	10.00000	111.76800				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			7.48500	7.48500	7.48500	102.75674				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			7.64000	7.64000	7.64000	101.50414				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			8.49000	103.01463	8.49000	102.99135				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	99.81707				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			7.22500	102.25702	7.22500	102.23723				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			10.21000	102.04641	10.21000	102.01879				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	100.51488				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.11682				0.00	100,000,000	40,710,000,000
Total IBL64 SPOT										0.00	100,000,000	40,710,000,000
Total For IBL64										0.00	100,000,000	40,710,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	99.87207				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			4.11000	149.15912	4.11000	149.10264				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	102.36924				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	101.39565				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	101.93327				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			10.26000	103.39073	10.26000	103.36262				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			7.05500	103.10672	7.05500	103.08716				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.01422				0.00	0	33,000,000
Total IBL82 SPOT										0.00	0	33,000,000
Total For IBL82										0.00	0	33,000,000
IBL83 On 22/03/2019 Spot Bond					0.00000	100.66248				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.81996				0.00	0	19,480,000,000
Total IBL85 SPOT										0.00	0	19,480,000,000
Total For IBL85										0.00	0	19,480,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	102.58745				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			7.35500	105.46961	7.35500	105.44890				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			9.18500	106.93798	9.18500	106.91189				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	25.71339	100.00000	25.65680				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	101.45492				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	100.26003				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	101.22999				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	102.36972				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.24660				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	100.47247				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.08072				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			7.22500	101.74275	7.22500	101.72292				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.53439	100.00000	10.51121				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	101.03863				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	99.93966				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	0.00000				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			9.00500	98.85505	9.00500	98.83113				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.86057				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			10.23500	100.90730	10.23500	100.87993				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	101.67585				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.97000	100.71795	11.97000	100.60059				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	101.71894				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.16446				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			11.10500	102.53083	11.10500	102.50056				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.02466				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.93344				0.00	0	0
Total IDCG13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.06530				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	100.87248				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.20649	100.00000	5.19490				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.40500	100.08455	9.40500	100.05942				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.83500	102.29065	7.83500	102.26905				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN378U SPOT										0.00	0	0
Total For IN378U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN386U SPOT										0.00	0	0
Total For IN386U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.79700	10.00000	111.76800				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	103.91736				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	100.74168				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	101.23321				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	101.89411				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	101.93197				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	102.07083				0.00	0	0
Total ING375 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.72204				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	78.88895				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.23935				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.82683				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	102.31745				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			11.48500	105.05842	11.48500	105.02654				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	101.43518				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	111.79700	10.00000	111.76800				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	100.75915				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.18197				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	100.96252				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.17136				0.00	0	0
Total IPF15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.89519				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	100.66608				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	100.67364				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	100.68121				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	100.85443				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	100.88557				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	100.95896				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	101.86201				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.19125				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPFC19 On 26/10/2018 Spot Bond					0.00000	101.80755				0.00	0	0
Total IPFC19 SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.63286	2.75000	100.62539				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.31000	141.96800	6.31000	141.90570				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	101.54961				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	100.14645				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			4.96000	4.96000	4.96000	118.05096				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			4.96000	4.96000	4.96000	118.05096				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.16068				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	102.69917				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			11.38500	104.60789	11.38500	104.57643				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	107.74558				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.02877				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.86600				0.00	0	0
Total IV038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.56000	5.56000	5.56000	142.64656			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	103.80373			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.73500	101.37544	11.73500	101.34351			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	101.98470			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			11.62500	11.62500	11.62500	107.45296			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	99.76861			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			5.11000	144.67252	5.11000	144.61391		102,200,000,000.00		20,000,000	10,000,000
Total IV045 SPOT								102,200,000,000.00		20,000,000	10,000,000
Total For IV045								102,200,000,000.00		20,000,000	10,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	100.95930			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.01000	157.55191	5.01000	157.48826			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA861 On 01/11/2018 Spot Bond			7.30000	7.30000	7.30000	99.72078			0.00	0	0
Total IVA861 SPOT									0.00	0	0
Total For IVA861									0.00	0	0
IVA863 On 15/11/2018 Spot Bond			7.30000	7.30000	7.30000	99.44312			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	99.15568			0.00	0	0
Total IVA865 SPOT									0.00	0	0
Total For IVA865									0.00	0	0
IVA866 On 06/12/2018 Spot Bond			7.40000	7.40000	7.40000	99.01635			0.00	0	0
Total IVA866 SPOT									0.00	0	0
Total For IVA866									0.00	0	0
IVA867 On 13/12/2018 Spot Bond			7.40000	7.40000	7.40000	98.87740			0.00	0	0
Total IVA867 SPOT									0.00	0	0
Total For IVA867									0.00	0	0
IVA871 On 10/01/2019 Spot Bond			7.60000	7.60000	7.60000	98.28102			0.00	0	0
Total IVA871 SPOT									0.00	0	0
Total For IVA871									0.00	0	0
IVA873 On 24/01/2019 Spot Bond			7.60000	7.60000	7.60000	98.00026		57,000,000,000,000.00	7,500,000,000	7,500,000,000	
Total IVA873 SPOT								57,000,000,000,000.00	7,500,000,000	7,500,000,000	
Total For IVA873								57,000,000,000,000.00	7,500,000,000	7,500,000,000	
IVA874 On 28/01/2019 Spot Bond			7.60000	7.60000	7.60000	97.92033		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	111.79700	10.00000	111.76800		0.00	0	0	
Total IVC005/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 IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.48706				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	100.52323				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	100.53509				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	98.93502				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			7.82500	103.52018	7.82500	103.49858				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	61.83468	100.00000	61.69856				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			9.25500	102.53716	9.25500	102.51196				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	101.55150				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	100.87008				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.97759				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	100.18012				0.00	0	0
Total IVC070 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 IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.02343				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	100.20124				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	101.52526				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	101.45999				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			10.10500	105.92689	10.10500	105.89836				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	100.56484				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	99.79669				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	100.57373				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.08580				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.00502				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.56780				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	99.85290				0.00	0	0
Total IVC108 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 IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.81026			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			9.75500	104.21393	9.75500	104.18696			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	101.50602			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.00632			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	101.77361			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	101.52573			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.15617			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	99.83840			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	100.59668			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	100.63576			0.00	0	0
Total IVC128 SPOT									0.00	0	0
Total For IVC128									0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.60254			0.00	0	0
Total IVC129 SPOT									0.00	0	0
Total For IVC129									0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.00004			0.00	0	0
Total IVC130 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 IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	102.20797				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	101.23435				0.00	600,000,000	300,000,000
Total IVC132 SPOT										0.00	600,000,000	300,000,000
Total For IVC132										0.00	600,000,000	300,000,000
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	103.03140				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	99.86741				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	99.82033				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	101.94647				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.42184				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	100.59524				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.11619				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
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

Contract 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 IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF51U SPOT										0.00	0	0
Total For IVF51U										0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF56U SPOT										0.00	0	0
Total For IVF56U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	99.78813				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total JPM002 SPOT										0.00	0	5,000,000,000
Total For JPM002										0.00	0	5,000,000,000
KAP002 On 13/06/2019 Spot Bond					0.00000	101.00937				0.00	0	0
Total KAP002 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 KAP002										0.00	0	0
KAP002 On 06/06/2019 Spot Bond					0.00000	101.17760				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP003 On 29/06/2021 Spot Bond					0.00000	100.56187				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.30500	102.31783	9.30500	102.29240				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond					0.00000	101.86119				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	101.48457				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	101.40475				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	101.24672				0.00	15,000,000	5,000,000
Total KAP012 SPOT										0.00	15,000,000	5,000,000
Total For KAP012										0.00	15,000,000	5,000,000
KAP012 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
KAP04U On 24/10/2022 Spot Bond					0.00000	100.30643				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 05/08/2020 Spot Bond					0.00000	103.69062				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	100.27569				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.49500	117.00101	10.49500	116.96849				0.00	0	0
Total KW01 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 KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.52190				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	99.88837				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			9.07000	104.43990	9.07000	104.41472				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	103.87757	9.62000	103.85105				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	101.55793	9.71000	101.53177				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	104.43694				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	101.34489				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	101.61424				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.44748				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.31000	103.49635	10.31000	103.46792				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.33264				0.00	0	0
Total LBK22 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 LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.22953				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			10.46000	99.64628	10.46000	99.61838				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	100.62611				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	100.85170				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	100.70771				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			11.36000	100.07083	11.36000	100.04079				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			10.21000	101.87955	10.21000	101.85184				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	100.77254				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	100.82600				0.00	0	50,000,000
Total LBK31 SPOT										0.00	0	50,000,000
Total For LBK31										0.00	0	50,000,000
LGL04 On 14/08/2020 Spot Bond			8.22000	103.30382	8.22000	103.28121				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.15839				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.31000	100.19867	10.31000	100.17101				0.00	0	2,500,000,000
Total LGL06 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 LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.39950				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.54685				0.00	0	200,000,000
Total LGL08 SPOT										0.00	0	200,000,000
Total For LGL08										0.00	0	200,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	104.47613				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	100.36916				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	102.55968				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			9.05500	106.10721	9.05500	106.08103				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			13.07000	107.48973	13.07000	107.45276				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	102.53581				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.24551				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.51587				0.00	0	0
Total LHL28 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 LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	103.63059				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	101.53491				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	102.26384				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	101.73367				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	101.61869				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	100.94938				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	99.83857				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 08/11/2018 Spot Bond					0.00000	99.68295				0.00	0	0
Total MAQ125 SPOT										0.00	0	0
Total For MAQ125										0.00	0	0
MAQ12 On 10/12/2018 Spot Bond					0.00000	99.04054				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	101.49066				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.28128				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	101.99923				0.00	0	0
Total MBF051 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 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	100.86751			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	100.97627			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.64330			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.41095			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	101.49540			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	100.96878			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	100.27195			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.29523			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	99.78624			0.00	0	0
Total MBP038 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 MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.37845			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	101.40333			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	100.18094			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	99.93814			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	99.87492			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	100.57864			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	100.58566			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			7.45500	100.93054	7.45500	100.91063			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	100.67795	8.00000	100.65669			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			7.38500	100.92001	7.38500	100.90029			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.22011	8.91000	100.19664			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	102.54917			0.00	0	0
Total MEFSA4 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 MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	102.65087				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			7.47500	103.12823	7.47500	103.10742				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.51000	104.34304	9.51000	104.31669				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.76175				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.87000	8.87000	8.87000	102.11573				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	101.77205				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	103.70669				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	104.01012				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	100.27237				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.24426				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.83689				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			9.33500	9.33500	9.33500	102.52088				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.36122				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.95500	11.95500	11.95500	99.17938				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			10.51000	10.51000	10.51000	103.16647				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	100.87529				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	101.78356				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.11569				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	100.66565				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.02550				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	100.78780				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.64855				0.00	0	0
Total MTN10 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 MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.36223				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	101.42843				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	101.22439				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.81432				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.54390				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	100.72783				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.02409				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.78298				0.00	0	0
Total N6C26 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 N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.79191				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	100.83723				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	100.98823				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.18302				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			10.06000	97.64070	10.06000	97.61466				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.08500	103.82115	9.08500	103.79595				0.00	0	75,200,000
Total NAM02 SPOT										0.00	0	75,200,000
Total For NAM02										0.00	0	75,200,000
NAM03 On 01/08/2023 Spot Bond			10.11000	102.07991	10.11000	102.05255				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.95500	100.07544	10.95500	100.04644				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			8.00000	105.34093	8.00000	105.31847				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			8.48000	102.81214	8.48000	102.78856				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.89022	9.38000	100.86467				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			9.91000	100.18316	9.91000	100.15641				0.00	0	0
Total NBK13A 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 NBK13A									0.00	0	0
NBK14, On 25/06/2021 Spot Bond			8.80500	104.18064	8.80500	104.15611			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			9.43500	99.95051	9.43500	99.92548			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			10.09000	98.86719	10.09000	98.84075		1,009,000,000,000.00		100,000,000	50,000,000
Total NBK16A SPOT								1,009,000,000,000.00		100,000,000	50,000,000
Total For NBK16A								1,009,000,000,000.00		100,000,000	50,000,000
NBK17, On 22/04/2026 Spot Bond			10.26500	98.43387	10.26500	98.40681			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18, On 01/06/2020 Spot Bond			7.91500	105.64291	7.91500	105.62050			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.58500	103.96481	9.58500	103.93822			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			10.29500	104.41997	10.29500	104.39132			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	100.87749			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			10.71500	102.23476	10.71500	102.20577			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			10.25000	103.72113	10.25000	103.69296			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.22500	106.84744	10.22500	106.81849			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	101.71784			0.00	0	0
Total NBK23B 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 NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.30500	108.33440	10.30500	108.30483			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	101.67603			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			9.81000	9.81000	9.81000	104.84594			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.09868			0.00	20,000,000	10,000,000
Total NBK25B SPOT									0.00	20,000,000	10,000,000
Total For NBK25B									0.00	20,000,000	10,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	17.66896	100.00000	17.63007			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	102.13352			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			10.50500	108.35235	10.50500	108.32220			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			10.16000	101.67046	10.16000	101.64308			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	102.36337			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			10.45500	102.62747	10.45500	102.59905			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	101.75081			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30, On 20/02/2024 Spot Bond			9.92500	100.34987	9.92500	100.32347			0.00	0	0
Total NBK30A 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 NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.81072				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	101.64352				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	101.33389				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	102.03704				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	103.54943				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.81931				0.00	400,000,000	200,000,000
Total NBK35B SPOT										0.00	400,000,000	200,000,000
Total For NBK35B										0.00	400,000,000	200,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.74246				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	102.03733				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	103.55809				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			7.03500	105.03443	7.03500	105.01437				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	56.15724	100.00000	56.03158				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			11.73000	11.73000	11.73000	51.32410				0.00	0	0
Total NBK4 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 NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	102.11678				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	101.99365				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	102.58016				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	101.95165				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.87758				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.14357				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	101.64947				0.00	0	1,000,000,000
Total NBK46B SPOT										0.00	0	1,000,000,000
Total For NBK46B										0.00	0	1,000,000,000
NBK47I On 15/02/2028 Spot Bond					0.00000	102.29785				0.00	23,880,000,000	11,940,000,000
Total NBK47B SPOT										0.00	23,880,000,000	11,940,000,000
Total For NBK47B										0.00	23,880,000,000	11,940,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	101.83256				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	100.82853				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.90000	100.01844	10.90000	99.98912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82407				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.93500	99.18321	10.93500	99.15405				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	100.82853				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	100.83553				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	100.84443				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	100.77366				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED071 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	75,000,000,000
Total NED07U SPOT										0.00	0	75,000,000,000
Total For NED07U										0.00	0	75,000,000,000
NED14 On 29/11/2018 Spot Bond					0.00000	101.55831				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			7.75500	7.75500	7.75500	101.63868				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	100.88500				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	100.21579				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.18709				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.03416				0.00	2,000,000,000	1,000,000,000
Total NED19 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NED19										0.00	2,000,000,000	1,000,000,000
NED20 On 01/07/2020 Spot Bond			9.42000	106.35363	9.42000	106.32703				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.88947				0.00	20,000,000	10,000,000
Total NEDT1A SPOT										0.00	20,000,000	10,000,000
Total For NEDT1A										0.00	20,000,000	10,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.63135				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.51451				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.89137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	106.09661				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.68993				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	102.32332				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	100.59886				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	100.76042				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			790,000,000,000,000.00	27,900,000,000	75,000,000,000	
Total NGLT1B SPOT									10,000,000,000,000.00	27,900,000,000	75,000,000,000	
Total For NGLT1B									10,000,000,000,000.00	27,900,000,000	75,000,000,000	
NHM00 On 25/11/2020 Spot Bond			10.00000	111.79700	10.00000	111.76800			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	106.03240	13.50000	105.99476			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	101.26882			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	105.60548			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	104.76164			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			4.33000	4.33000	4.33000	203.92208			0.00	0	0	

Contract 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			3.71500	3.71500	3.71500	126.79652			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	89.58720		84,800,000,000.00		20,000,000	10,000,000
Total NI29 SPOT								84,800,000,000.00		20,000,000	10,000,000
Total For NI29								84,800,000,000.00		20,000,000	10,000,000
NI38 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	100.72767		0.00		0	6,800,000
Total NI38 SPOT								0.00		0	6,800,000
Total For NI38								0.00		0	6,800,000
NILB11 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	126.03133		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			4.21000	4.21000	4.21000	123.23448		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			4.26000	4.26000	4.26000	167.37010		0.00		0	0
Total NILB14 SPOT								0.00		0	0
Total For NILB14								0.00		0	0
NILB15 On 31/03/2028 Spot Bond			4.57000	163.26587	4.57000	163.20184		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	76.97453	4.60000	98.56287		0.00		0	0
Total NILB17 SPOT								0.00		0	0
Total For NILB17								0.00		0	0
NMP20 On 24/07/2020 Spot Bond			7.92000	104.60954	7.92000	104.58746		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	92.53133		0.00		0	0

Contract 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			8.55000	8.55000	8.55000	104.51294				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	101.44765				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	102.06276				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	101.51705				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	101.51881				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.75000	8.75000	8.75000	104.54152				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	101.51379				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	101.58624				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.95000	8.95000	8.95000	104.57012				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	101.58629				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	101.75479				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	101.66181				0.00	0	0

Contract 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			7.23500	105.35233	7.23500	105.33161				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			9.38500	109.18409	9.38500	109.15689				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.11000	181.01200	4.11000	180.94336				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			11.60500	108.63809	11.60500	108.60461				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	16.95303	100.00000	16.91552				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	101.46406				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.71328				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.51590				0.00	0	0

Contract 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	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.26228				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	101.63065				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	101.66823				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	100.52038				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	101.55914				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	102.43502				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.07000	103.94525	9.07000	103.92021				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	101.93071				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			9.63500	9.63500	9.63500	101.06004				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.71000	99.88857	10.71000	99.85979				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			11.50500	98.59048	11.50500	98.56002				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	101.90294				0.00	0	0

Contract 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			10.86000	101.30395	10.86000	101.27436				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.55500	100.27095	11.55500	100.23983				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	111.79700	10.00000	111.76800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.01315				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	101.29548				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	101.80948				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	101.23250				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	101.13635				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.16311				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	100.12298				0.00	0	0

Contract 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	98.36895				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	101.42752				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	101.49714				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	101.55805				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	101.67980				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	101.69719				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	101.71458				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			9.19000	110.96656	9.15500	111.14711				564,860,976,597,000.00	1,584,859,736,300	1,552,065,055,800
Total R186 SPOT										4,860,976,597,000.00	584,859,736,300	552,065,055,800
Total For R186										4,860,976,597,000.00	584,859,736,300	552,065,055,800
R197 On 07/12/2023 Spot Bond			2.92000	300.49380	2.91000	300.52243				43,282,271,152,000.00	14,822,695,600	24,706,455,300
Total R197 SPOT										13,282,271,152,000.00	14,822,695,600	24,706,455,300
Total For R197										13,282,271,152,000.00	14,822,695,600	24,706,455,300
R202 On 07/12/2033 Spot Bond			3.10000	234.92838	3.08000	235.39400				215,831,440,740,000.00	69,623,045,400	313,570,423,900
Total R202 SPOT										15,831,440,740,000.00	69,623,045,400	313,570,423,900
Total For R202										15,831,440,740,000.00	69,623,045,400	313,570,423,900
R2023 On 28/02/2023 Spot Bond			8.54500	98.30017	8.51000	98.40047				040,904,328,154,500.00	706,951,940,100	864,467,540,100
Total R2023 SPOT										10,904,328,154,500.00	706,951,940,100	364,467,540,100
Total For R2023										10,904,328,154,500.00	706,951,940,100	364,467,540,100
R2030 On 31/01/2030 Spot Bond			9.57000	91.14034	9.57000	91.11720				360,014,990,607,000.00	351,098,745,100	840,391,611,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									10,014,990,607,000.00	351,098,745,100	840,391,611,900
Total For R2030									10,014,990,607,000.00	351,098,745,100	840,391,611,900
R2032 On 31/03/2032 Spot Bond			9.77000	89.29429	9.77000	89.27089			807,918,517,278,000.00	696,818,681,400	973,970,059,900
Total R2032 SPOT									17,918,517,278,000.00	696,818,681,400	973,970,059,900
Total For R2032									17,918,517,278,000.00	696,818,681,400	973,970,059,900
R2035 On 28/02/2035 Spot Bond			9.92500	92.89286	9.92500	92.86801			520,500,926,315,000.00	556,221,755,800	957,854,851,700
Total R2035 SPOT									20,500,926,315,000.00	556,221,755,800	957,854,851,700
Total For R2035									20,500,926,315,000.00	556,221,755,800	957,854,851,700
R2037 On 31/01/2037 Spot Bond			10.00000	89.46032	10.00000	89.43660			591,936,544,000,000.00	159,193,654,400	845,484,963,800
Total R2037 SPOT									11,936,544,000,000.00	159,193,654,400	345,484,963,800
Total For R2037									11,936,544,000,000.00	159,193,654,400	345,484,963,800
R204 On 21/12/2018 Spot Bond			6.06000	103.00808	6.05500	102.99196			113,473,016,412,000.00	18,724,920,200	38,840,800,000
Total R204 SPOT									13,473,016,412,000.00	18,724,920,200	38,840,800,000
Total For R204									13,473,016,412,000.00	18,724,920,200	38,840,800,000
R2040 On 31/01/2040 Spot Bond			10.08000	92.66009	10.08000	92.63532			455,763,516,512,000.00	442,040,031,400	711,544,323,000
Total R2040 SPOT									5,763,516,512,000.00	442,040,031,400	711,544,323,000
Total For R2040									5,763,516,512,000.00	442,040,031,400	711,544,323,000
R2044 On 31/01/2044 Spot Bond			10.10000	89.73636	10.10000	89.71233			318,326,865,540,000.00	427,557,115,400	1,115,090,760,200
Total R2044 SPOT									18,326,865,540,000.00	427,557,115,400	115,090,760,200
Total For R2044									18,326,865,540,000.00	427,557,115,400	115,090,760,200
R2048 On 28/02/2048 Spot Bond			10.08000	88.82429	10.08000	88.80016			600,328,733,744,000.00	1,646,858,009,300	2,429,534,064,700
Total R2048 SPOT									10,328,733,744,000.00	646,858,009,300	429,534,064,700
Total For R2048									10,328,733,744,000.00	646,858,009,300	429,534,064,700
R207 On 15/01/2020 Spot Bond			6.85500	102.43152	6.87000	102.39529			831,254,757,656,000.00	267,141,467,200	236,657,603,800
Total R207 SPOT									11,254,757,656,000.00	267,141,467,200	236,657,603,800
Total For R207									11,254,757,656,000.00	267,141,467,200	236,657,603,800
R208 On 31/03/2021 Spot Bond			7.72000	98.32218	7.68500	98.37718			462,561,105,488,000.00	189,450,920,400	980,284,489,200
Total R208 SPOT									2,561,105,488,000.00	189,450,920,400	980,284,489,200
Total For R208									2,561,105,488,000.00	189,450,920,400	980,284,489,200
R209 On 31/03/2036 Spot Bond			9.91000	70.31128	9.88500	70.45093			785,492,058,312,000.00	482,895,263,200	1,575,270,907,100
Total R209 SPOT									5,492,058,312,000.00	482,895,263,200	575,270,907,100
Total For R209									5,492,058,312,000.00	482,895,263,200	575,270,907,100
R210 On 31/03/2028 Spot Bond			3.01000	185.52341	3.01000	185.45845			19,296,213,321,000.00	6,410,702,100	40,643,483,100
Total R210 SPOT									19,296,213,321,000.00	6,410,702,100	40,643,483,100
Total For R210									19,296,213,321,000.00	6,410,702,100	40,643,483,100
R212 On 31/01/2022 Spot Bond			2.81000	155.24172	2.81000	155.18834			143,370,162,662,000.00	51,021,410,200	55,912,642,700

Contract 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									13,370,162,662,000.00	51,021,410,200	55,912,642,700
Total For R212									13,370,162,662,000.00	51,021,410,200	55,912,642,700
R213 On 28/02/2031 Spot Bond			9.70500	81.80119	9.67000	81.99532			124,777,501,458,500.00	425,015,713,700	564,033,061,700
Total R213 SPOT									124,777,501,458,500.00	425,015,713,700	564,033,061,700
Total For R213									124,777,501,458,500.00	425,015,713,700	564,033,061,700
R214 On 28/02/2041 Spot Bond			10.05000	69.57639	10.05000	69.55756			156,366,515,620,000.00	214,563,832,400	770,603,075,800
Total R214 SPOT									156,366,515,620,000.00	214,563,832,400	770,603,075,800
Total For R214									156,366,515,620,000.00	214,563,832,400	770,603,075,800
RCG01 On 24/10/2019 Spot Bond					0.00000	100.54982			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract 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		1,500,000,000,000.00		15,000,000	5,000,000
Total RDF14U SPOT								1,500,000,000,000.00		15,000,000	5,000,000
Total For RDF14U								1,500,000,000,000.00		15,000,000	5,000,000
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	102.04053			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.07354			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.70158			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.17633			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	101.22629			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	100.96306			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.63168			0.00	0	0

Contract 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	101.36462				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	100.96325				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	100.98536				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.08235				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	99.87317				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.15282				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										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	101.48306				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20:On 05/04/2019 Spot Bond					0.00000	100.59994				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	100.72241				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	100.59201				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED204 On 05/07/2020 Spot Bond					0.00000	100.66408				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.14771				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	101.96029				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	101.58648				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	100.33412				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	100.41698				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	102.03140				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	100.51581				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	102.48203				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	100.65144				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02U 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
RES03U On 02/03/2020 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 RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	100.69492				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.38514				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	101.20649				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.02234				0.00	15,000,000	5,000,000
Total RES36 SPOT										0.00	15,000,000	5,000,000
Total For RES36										0.00	15,000,000	5,000,000
RES38 On 01/08/2020 Spot Bond					0.00000	99.63375				0.00	15,000,000	5,000,000
Total RES38 SPOT										0.00	15,000,000	5,000,000
Total For RES38										0.00	15,000,000	5,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	100.19320				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	101.29371				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI0€ On 24/07/2038 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 RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.08500	102.01494	9.08500	101.99004				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.05500	101.36851	10.05500	101.34134				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			11.21500	97.99509	11.21500	97.96588				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	111.79700	10.00000	111.76800				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.27509				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	100.97525				0.00	707,000,000	353,500,000
Total SBK18 SPOT										0.00	707,000,000	353,500,000
Total For SBK18										0.00	707,000,000	353,500,000
SBK19 On 24/10/2019 Spot Bond					0.00000	99.97656				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	103.22747				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	101.55571				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	104.12431				0.00	17,580,000,000	9,170,000,000
Total SBK22 SPOT										0.00	17,580,000,000	9,170,000,000
Total For SBK22										0.00	17,580,000,000	9,170,000,000
SBK23 On 28/05/2022 Spot Bond			10.86000	106.69547	10.86000	106.66481				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	102.80338				0.00	0	0

Contract 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 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.70512				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.28500	104.20845	10.28500	104.17990				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	99.82683				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.01077				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.89000	106.39787	8.89000	106.37258				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.18000	103.73679	10.18000	103.70880				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	104.59495				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	101.97092				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			7.57500	104.40292	7.57500	104.38183				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.51000	104.30618	9.51000	104.27985				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			7.69000	103.77282	7.69000	103.75143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.31500	92.42753	10.31500	92.40227				0.00	0	1,600,000,000
Total SBS3 SPOT										0.00	0	1,600,000,000
Total For SBS3										0.00	0	1,600,000,000
SBS30 On 12/06/2019 Spot Bond					0.00000	101.06884				0.00	0	33,000,000,000
Total SBS30 SPOT										0.00	0	33,000,000,000
Total For SBS30										0.00	0	33,000,000,000
SBS31 On 12/06/2027 Spot Bond			10.39000	100.16367	10.39000	100.13595				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	100.79122				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			10.00500	101.37332	10.00500	101.34599				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.20485				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			7.96000	101.88370	7.96000	101.86210				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.99500	97.98220	9.99500	97.95623				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			10.86500	94.86162	10.86500	94.83435				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.90000	102.96318	8.90000	102.93882				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	102.46119				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			9.42000	106.31464	9.42000	106.28805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.09000	107.48663	10.09000	107.45788				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.39000	107.32267	10.39000	107.29314				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	101.85284				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	102.69052				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.43500	106.21933	9.43500	106.19272				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	103.24157				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.17718				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.69795				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.67000	101.56564	9.67000	101.53958				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			10.19500	10.19500	10.19500	100.52041				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	100.85652				0.00	1,570,000,000	37,125,000,000
Total SBS52 SPOT										0.00	1,570,000,000	37,125,000,000
Total For SBS52										0.00	1,570,000,000	37,125,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.10770				0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS53 SPOT									0.00	0	3,000,000,000
Total For SBS53									0.00	0	3,000,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.46827			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.94221			0.00	100,000,000	50,000,000
Total SBS55 SPOT									0.00	100,000,000	50,000,000
Total For SBS55									0.00	100,000,000	50,000,000
SBS56 On 12/06/2022 Spot Bond			9.29000	9.29000	9.29000	102.20278			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	101.99811			0.00	0	1,100,000,000
Total SBS57 SPOT									0.00	0	1,100,000,000
Total For SBS57									0.00	0	1,100,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.11147			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.31645			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.02119			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			3.92000	287.54731	3.92000	287.43971		78,400,000,000.00		20,000,000	10,000,000
Total SBSI11 SPOT								78,400,000,000.00		20,000,000	10,000,000
Total For SBSI11								78,400,000,000.00		20,000,000	10,000,000
SBSI14 On 07/12/2033 Spot Bond			4.38000	4.38000	4.38000	202.77424		0.00	0	0	0
Total SBSI14 SPOT								0.00	0	0	0
Total For SBSI14								0.00	0	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	103.07515		0.00	0	0	0
Total SBT101 SPOT								0.00	0	0	0
Total For SBT101								0.00	0	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	102.22090		0.00	0	0	0
Total SBT102 SPOT								0.00	0	0	0
Total For SBT102								0.00	0	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	103.32325		0.00	4,000,000,000	2,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBT201 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBT201										0.00	4,000,000,000	2,000,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.44611				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.44626				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	100.37813				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
SHS11U On 25/11/2020 Spot Bond			10.00000	111.79700	10.00000	111.76800				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	103.17927				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.66471				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	101.71148				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	101.62123				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.66829				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	101.73992				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	101.75845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.76212				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.77162				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	101.89215				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	101.93121				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	101.84286				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	101.88431				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.14720				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.86000	10.86000	10.86000	103.50327				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	102.20137				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.12681				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.65040				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.51195				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.87099				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.87713				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.51904				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	101.92533				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00:On 09/09/2019 Spot Bond					0.00000	101.11254				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00:On 31/10/2019 Spot Bond					0.00000	100.43815				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00:On 27/09/2023 Spot Bond					0.00000	100.64523				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.48500	99.59473	8.48500	99.57200				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.25500	95.08656	9.25500	95.06293				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			9.25500	95.08656	9.25500	95.06293				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			4.37500	4.37500	4.37500	122.07238				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			10.65500	102.72545	10.65500	102.69631				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			11.54000	71.52369	11.54000	71.50152				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	100.02216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond					0.00000	100.16087				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond					0.00000	100.69404				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond					0.00000	101.30318				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 17/03/2020 Spot Bond					0.00000	100.88005				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond					0.00000	101.24668				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	101.66682				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 01/06/2021 Spot Bond					0.00000	101.31866				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.28184				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	100.19535				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.91000	99.84645	9.91000	99.81992				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.17000	104.96577	4.17000	104.92587				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	100.17672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond					0.00000	99.79298				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	100.31564				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			3.94000	3.94000	3.94000	287.18765				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	108.48116				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	99.93746				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			7.73700	101.13232	7.73700	101.11135				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond					0.00000	99.93259				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond					0.00000	101.94441				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond					0.00000	100.08449				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond					0.00000	100.39924				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.23000	4.23000	4.23000	167.77990				0.00	0	0

Contract 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			4.03000	4.03000	4.03000	124.51650				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	99.85490				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	89.17690				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	168.32810				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	101.38365				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	101.36693				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	101.32580				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	101.46163				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	100.89929				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	100.88566				0.00	0	0

Contract 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	100.84811				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	100.19821				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	99.83849				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	101.48304				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	101.42966				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	101.06507				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			10.12500	95.07132	10.12500	95.04553				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	101.76319				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			8.52000	101.94779	8.52000	101.92468				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	101.53946				0.00	0	0

Contract 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			8.42000	105.12720	8.42000	105.10365			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	101.53605			0.00	0	200,000,000
Total T13A15 SPOT									0.00	0	200,000,000
Total For T13A15									0.00	0	200,000,000
T13A16 On 21/08/2020 Spot Bond			8.52000	104.73777	8.52000	104.71402			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	101.35138			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			8.47000	103.77875	8.47000	103.75536			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	101.42978			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	101.49152			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	101.52560			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	105.45971	8.55000	105.43573			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	101.36292			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	101.35268			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	100.74843			0.00	0	0

Contract 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	100.35466				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	101.75261				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	100.30581				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	99.86727				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	101.20902				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	100.78391				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	100.51417				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	100.31658				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.83202				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	101.47745				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	101.21309				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	100.00956				0.00	0	0

Contract 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	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.28738				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	100.34251				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	101.11088				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	101.13389				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
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.49158				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			8.47000	8.47000	8.47000	102.09763				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	101.52586				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.38000	101.59056	8.38000	101.56791				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					0.00000	101.52586				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.49000	101.28493	8.49000	101.26205				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	101.60299				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0

Contract 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	101.60299				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	101.60299				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	101.60299				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	102.37050				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1: On 21/08/2019 Spot Bond					0.00000	102.37050				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2: On 21/08/2019 Spot Bond					0.00000	101.74005				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3: On 21/08/2019 Spot Bond					0.00000	101.73834				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	102.29598				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1: On 21/08/2019 Spot Bond					0.00000	102.28826				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2: On 21/08/2019 Spot Bond					0.00000	102.34231				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3: On 21/08/2019 Spot Bond					0.00000	102.28573				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A1: On 21/08/2020 Spot Bond					0.00000	101.77649				0.00	0	0

Contract 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			8.62000	102.75843	8.62000	102.73487				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	102.55811				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			8.51000	103.51002	8.51000	103.48657				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	101.60287				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	101.60459				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	101.62961				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	101.59560				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	101.59774				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	101.72276				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	101.73646				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	101.71458				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	101.74856				0.00	0	0

Contract 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	101.81691				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	102.28704				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	102.28704				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	102.30755				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	102.28221				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	102.32119				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	101.96027				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	101.54957				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			8.98500	107.20077	8.98500	107.17516				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond					0.00000	101.90056				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	102.89989				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.03500	103.46552	9.03500	104.75487				0.00	0	0

Contract 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	101.65401				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	102.13177				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	101.58211				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.73957				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	101.70535				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.68481				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.25221				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.21637				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	103.43016				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	101.47415				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.50854				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	104.12044				0.00	0	0

Contract 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	0
Total For TH15A3										0.00	0	0
TH15A4 On 21/11/2020 Spot Bond					0.00000	101.46388				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.80184				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.54623				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.53253				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.62673				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.60275				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	102.12442				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	102.03899				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A12 On 18/07/2019 Spot Bond					0.00000	100.48132				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B4 On 18/07/2019 Spot Bond					0.00000	100.03083				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C4 On 18/07/2019 Spot Bond					0.00000	101.56264				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	100.67382				0.00	0	0

Contract 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			8.09500	8.09500	8.09500	101.35090				0.00	0	60,000,000
Total TL20 SPOT										0.00	0	60,000,000
Total For TL20										0.00	0	60,000,000
TL20/R:On 22/02/2020 Spot Bond			100.00000	46.88766	100.00000	46.79870				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	111.79700	10.00000	111.76800				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.14618				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.15672				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			9.70000	99.11685	9.70000	99.09092				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			10.21000	98.52634	10.21000	98.49924				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	101.41903				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	99.97825				0.00	15,000,000	5,000,000
Total TL27 SPOT										0.00	15,000,000	5,000,000
Total For TL27										0.00	15,000,000	5,000,000
TL28 On 24/04/2025 Spot Bond			10.42500	94.69032	10.42500	94.66404				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	99.97738				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	100.61696				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	100.65147				0.00	0	0
Total TLC06 SPOT										0.00	0	0
Total For TLC06										0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.88500	103.81922	8.88500	103.79429			52,599,200,000.00	5,920,000	31,618,411,300	
Total TN20 SPOT									52,599,200,000.00	5,920,000	31,618,411,300	
Total For TN20									52,599,200,000.00	5,920,000	31,618,411,300	
TN20/R On 17/09/2020 Spot Bond			100.00000	30.61415	100.00000	30.54566			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	25.03947	100.00000	24.98436			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			10.02000	108.03623	10.02000	108.00753			0.00	0	19,378,200,000	
Total TN23 SPOT									0.00	0	19,378,200,000	
Total For TN23									0.00	0	19,378,200,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.24569	100.00000	17.20773			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.93000	94.92278	10.93000	94.89533			0.00	0	27,180,000,000	
Total TN25 SPOT									0.00	0	27,180,000,000	
Total For TN25									0.00	0	27,180,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.34573	100.00000	11.32076			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			11.02000	91.97355	11.02000	91.94675			0.00	0	700,000,000	
Total TN27 SPOT									0.00	0	700,000,000	
Total For TN27									0.00	0	700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.80515	100.00000	12.77696			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			11.47000	94.19307	11.47000	94.16421			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	119.44418	8.00000	119.41844			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			12.11000	90.05019	12.11000	90.02111			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	100.43243	10.75000	100.40355			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	111.79700	10.00000	111.76800			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	100.43415			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	101.31135			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			9.29500	104.17194	9.29500	104.14622			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	100.96419			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.77000	105.18813	8.77000	105.16345			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	100.96419			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			8.57000	8.57000	8.57000	105.59766			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	101.03269				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.05902				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.16949				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.21153				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	101.48422				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	101.48422				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	101.51164				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	101.65452				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.69660				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			9.59000	102.06478	9.59000	102.03509				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	101.51360				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	101.64499				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0

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	101.68135			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	101.97106			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	101.93105			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	100.95469			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
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	101.19111			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	100.98018			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	101.99121			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	102.76666			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	99.92069				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC27 On 24/10/2018 Spot Bond					0.00000	101.82663				0.00	0	0
Total TWC276 SPOT										0.00	0	0
Total For TWC276										0.00	0	0
TWC27 On 29/10/2018 Spot Bond					0.00000	101.70923				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	101.41157				0.00	0	0
Total TWC278 SPOT										0.00	0	0
Total For TWC278										0.00	0	0

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 16/11/2018 Spot Bond					0.00000	101.36900				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	101.16624				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	100.26630				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 14/01/2019 Spot Bond					0.00000	100.22533				0.00	0	0
Total TWC282 SPOT										0.00	0	0
Total For TWC282										0.00	0	0
TWC28 On 21/01/2019 Spot Bond					0.00000	100.10253				0.00	0	0
Total TWC283 SPOT										0.00	0	0
Total For TWC283										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.46300	104.07085	9.46300	104.04427				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			11.05500	102.64124	11.05500	102.61075				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.43635			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	100.97420			0.00	0	0
Total VKC27 SPOT									0.00	0	0
Total For VKC27									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.03689			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	100.71111			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	100.89442			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	100.36568			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.02230			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	102.13538			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.35156			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.36695			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
VR837L On 18/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR837U SPOT									0.00	0	0
Total For VR837U									0.00	0	0
VR1712 On 11/12/2018 Spot Bond					0.00000	100.91049			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	100.69984			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.48591			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	100.49676			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
WHL03 On 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	
WSP3 On 28/05/2019 Spot Bond			6.61500	105.00238	6.61500	104.98382			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			7.51000	105.83241	7.51000	105.81121			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			8.51000	104.74935	8.51000	104.72564			0.00	0	0	
Total WSP5 SPOT									0.00	0	0	
Total For WSP5									0.00	0	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	23.59196	100.00000	23.54004			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			6.00000	94.62976	6.00000	94.61430			0.00	0	0	
Total Z083 SPOT									0.00	0	0	
Total For Z083									0.00	0	0	
Total for SPOT									83,737,212,970,839,000.00	695,274,586,002	134,355,253,545	
Total for SPOT :									83,737,212,970,839,000.00	695,274,586,002	134,355,253,545	
Total Futures										83,737,213,610,813,500.00	695,274,592,990	134,356,140,819
Total Options									2,236,183.40	2,900	80,160	
Grand Total:									83,737,213,613,049,600.00	695,274,595,890	134,356,220,979	