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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2018

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			11.07814	75.26670	10.99747	75.73658			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.21381	76.71916	11.12985	77.19854			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.32983	74.20393	11.24301	74.69141			0.00	0	0
Total ES33 Future									0.00	0	9,466
Total For ES33									0.00	0	9,466
ES42 On 01/11/2018 Bond Future			11.27530	77.53529	11.19969	78.03660			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.40212	79.03136	11.32350	79.54276			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.51589	76.08382	11.43452	76.60395			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			132.34868	132.34868	132.34746	132.34746			0.00	0	365
I2025 On 07/02/2019 Bond Future			133.51505	133.51505	133.51445	133.51445			0.00	0	0
I2025 On 02/05/2019 Bond Future			135.75687	135.75687	135.75658	135.75658			0.00	0	0
Total I2025 Future									0.00	0	365
Total For I2025									0.00	0	365
I2029 On 01/11/2018 Bond Future			99.95805	99.95805	99.67406	99.67406			0.00	0	1,600

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/02/2019			101.90719	101.90719	101.61814	101.61814			0.00	0	0
I2029	On	02/05/2019			102.54578	102.54578	102.25214	102.25214			0.00	0	0
Total I2029 Future											0.00	0	1,600
Total For I2029											0.00	0	1,600
I2033	On	01/11/2018			102.06173	102.06173	102.06024	102.06024			0.00	0	5,770
I2033	On	07/02/2019			104.05183	104.05183	104.05083	104.05083			0.00	0	0
I2033	On	02/05/2019			104.65448	104.65448	104.65361	104.65361			0.00	0	0
Total I2033 Future											0.00	0	5,770
Total For I2033											0.00	0	5,770
I2038	On	01/11/2018			122.92461	122.92461	122.92312	122.92312			0.00	0	9,705
I2038	On	07/02/2019			123.73039	123.73039	123.72946	123.72946			0.00	0	0
I2038	On	02/05/2019			125.80810	125.80810	125.80735	125.80735			0.00	0	0
Total I2038 Future											0.00	0	9,705
Total For I2038											0.00	0	9,705
I2046	On	01/11/2018			116.44126	116.44126	116.21547	116.21547			0.00	0	12,067
I2046	On	07/02/2019			118.71161	118.71161	118.48207	118.48207			0.00	0	0
I2046	On	02/05/2019			119.01960	119.01960	118.78643	118.78643			0.00	0	0
Total I2046 Future											0.00	0	12,067
Total For I2046											0.00	0	12,067
I2050	On	01/11/2018			122.28393	122.28393	122.28239	122.28239			0.00	0	9,987
I2050	On	07/02/2019			122.89712	122.89712	122.89610	122.89610			0.00	0	0
I2050	On	02/05/2019			124.96078	124.96078	124.95974	124.95974			0.00	0	0
Total I2050 Future											0.00	0	9,987
Total For I2050											0.00	0	9,987
R186	On	01/11/2018			9.07067	112.02945	8.98382	112.54873		7.29	179,023,061.10	1,598	65,306
R186	On	07/02/2019			9.16135	108.88641	9.06995	109.41637		7.90	0.00	0	719
R186	On	02/05/2019			9.24399	110.69469	9.14845	111.23368		7.72	0.00	0	0
Total R186 Future											179,023,061.10	1,598	66,025
R186	On	01/11/2018	8.53	Call			366.60000	0.36660	265,770	6.89	0.00	0	0
R186	On	01/11/2018	8.53	Put			3,133.80000	3.13380	3,552,250	6.89	0.00	0	0
R186	On	01/11/2018	8.54	Call			380.26000	0.38026	276,520	6.90	0.00	0	0
R186	On	01/11/2018	8.54	Put			3,085.50000	3.08550	3,501,040	6.90	0.00	0	0
R186	On	01/11/2018	8.46	Call			281.15000	0.28115	199,310	6.82	0.00	0	5,000
R186	On	01/11/2018	8.90	Call			1,122.05000	1.12205	895,270	7.21	0.00	0	0
R186	On	01/11/2018	8.90	Put			1,626.32000	1.62632	1,918,820	7.21	0.00	0	2,500
R186	On	01/11/2018	9.14	Call			1,901.13000	1.90113	1,587,760	7.40	0.00	0	0
R186	On	01/11/2018	8.52	Call			353.43000	0.35343	255,430	6.88	0.00	0	0
R186	On	01/11/2018	9.14	Put			969.66000	0.96966	1,175,570	7.40	0.00	0	5,000
R186	On	01/11/2018	7.96	Put			6,401.82000	6.40182	6,910,110	6.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	7.96	Call			27.10000	0.02710	16,110	6.58	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Put			3,182.64000	3.18264	3,603,920	6.88	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			3,483.36000	3.48336	3,920,800	6.82	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			5,604.34000	5.60434	6,048,500	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,552.29000	5.55229	5,994,940	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			437.56000	0.43756	353,260	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,656.58000	5.65658	6,102,240	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			5,152.91000	5.15291	5,581,930	7.06	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			550.27000	0.55027	449,330	7.06	0.00	0	210
R186	On	07/02/2019	Bond Future	8.21	Call			447.15000	0.44715	361,350	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			456.89000	0.45689	369,580	7.01	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,365.45000	2.36545	2,116,910	7.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,152.83000	3.15283	3,443,280	7.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Call			2,394.07000	2.39407	2,143,710	7.51	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,124.33000	3.12433	3,412,960	7.51	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,422.87000	2.42287	2,170,680	7.52	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,096.04000	3.09604	3,382,840	7.52	0.00	0	0
Total R186 Option												0.00	0	17,710
Total For R186												179,023,061.10	1,598	83,735
R197	On	01/11/2018	Bond Future			301.18442	301.18442	301.25121	301.25121			0.00	0	2,353
R197	On	07/02/2019	Bond Future			299.70683	299.70683	299.77644	299.77644			0.00	0	0
R197	On	02/05/2019	Bond Future			304.73895	304.73895	304.81042	304.81042			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			234.74598	234.74598	234.60448	234.60448			0.00	0	10,129
R202	On	07/02/2019	Bond Future			235.41920	235.41920	235.27608	235.27608			0.00	0	0
R202	On	02/05/2019	Bond Future			239.37208	239.37208	239.22704	239.22704			0.00	0	0
Total R202 Future												0.00	0	10,129
Total For R202												0.00	0	10,129
R2023	On	01/11/2018	Bond Future			8.50663	98.72990	8.41852	99.03826		4.12	0.00	0	38,272
R2023	On	07/02/2019	Bond Future			8.61155	100.63525	8.51621	100.95011		4.47	0.00	0	0
R2023	On	02/05/2019	Bond Future			8.70138	98.37942	8.59929	98.69970		4.57	0.00	0	0
Total R2023 Future												0.00	0	38,272
R2023	On	01/11/2018	Bond Future	10.59	Call			7,264.11000	7.26411	6,955,850	5.36	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.19000	0.00019	0,290	5.36	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			7,200.32000	7.20032	6,892,080	5.36	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.21000	0.00021	0,330	5.36	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			7,232.22000	7.23222	6,923,970	5.36	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.20000	0.00020	0,310	5.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/02/2019	Bond Future	10.57	Call			6,566.55000	6.56655	6,262,580	5.56	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			51.48000	0.05148	62,370	5.56	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,595.82000	6.59582	6,291,640	5.56	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			50.36000	0.05036	61,040	5.56	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,625.10000	6.62510	6,320,710	5.56	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			49.26000	0.04926	59,730	5.56	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,167.96000	1.16796	1,025,860	4.29	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,638.65000	1.63865	1,816,830	4.29	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,185.12000	1.18512	1,041,810	4.30	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,624.19000	1.62419	1,801,160	4.30	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,150.92000	1.15092	1,010,030	4.28	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,653.23000	1.65323	1,832,620	4.28	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	38,272
R2030	On	01/11/2018	Bond Future			9.45080	92.19665	9.36446	92.74879		9.89	368,786.60	4	52,512
R2030	On	07/02/2019	Bond Future			9.53350	89.96644	9.44361	90.52967		10.90	0.00	0	167
R2030	On	02/05/2019	Bond Future			9.61016	91.46038	9.51710	92.03316		10.60	0.00	0	0
Total R2030 Future												368,786.60	4	52,679
R2030	On	01/11/2018	Bond Future	8.59	Put			5,270.67000	5.27067	5,785,670	8.77	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			113.31000	0.11331	74,710	8.77	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			5,206.51000	5.20651	5,720,050	8.77	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			103.53000	0.10353	67,810	8.76	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			5,335.08000	5.33508	5,851,500	8.76	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			108.33000	0.10833	71,190	8.77	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			2,466.80000	2.46680	2,188,340	10.80	0.00	0	920
R2030	On	07/02/2019	Bond Future	8.62	Call			634.37000	0.63437	525,460	9.84	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			6,022.67000	6.02267	6,476,990	9.84	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,969.43000	5.96943	6,421,850	9.86	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			663.87000	0.66387	551,160	9.87	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,916.30000	5.91630	6,366,820	9.87	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			5,604.40000	5.60440	6,043,200	9.95	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			758.03000	0.75803	633,600	9.95	0.00	0	920
R2030	On	07/02/2019	Bond Future	9.40	Put			2,741.76000	2.74176	3,026,530	10.80	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			649.09000	0.64909	538,280	9.86	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			2,856.82000	2.85682	2,581,520	10.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,522.12000	3.52212	3,819,600	10.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			2,795.00000	2.79500	2,523,350	10.49	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,585.27000	3.58527	3,886,400	10.49	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			2,825.82000	2.82582	2,552,350	10.50	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			3,553.58000	3.55358	3,852,890	10.50	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
Total R2030 Option									0.00	0	1,840
Total For R2030									368,786.60	4	54,519
R2032 On 01/11/2018 Bond Future			9.63788	90.50261	9.55169	91.09910		11.08	0.00	0	39,287
R2032 On 07/02/2019 Bond Future			9.72269	92.24911	9.63318	92.85756		11.80	0.00	0	456
R2032 On 02/05/2019 Bond Future			9.79699	89.62598	9.70452	90.24478		11.91	0.00	0	0
Total R2032 Future									0.00	0	39,743
R2032 On 01/11/2018 Bond Future	8.76	Call			105.42000	0.10542	68,650	9.61	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.76	Put			5,854.54000	5.85454	6,414,260	9.61	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Call			110.43000	0.11043	72,160	9.61	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Put			5,783.78000	5.78378	6,342,000	9.61	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Call			100.55000	0.10055	65,250	9.60	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Put			5,925.52000	5.92552	6,486,710	9.60	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Call			715.27000	0.71527	595,050	10.58	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Put			6,593.35000	6.59335	7,081,580	10.58	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Call			731.62000	0.73162	609,340	10.60	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Put			6,535.12000	6.53512	7,021,290	10.60	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Call			698.99000	0.69899	580,820	10.57	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Put			6,651.73000	6.65173	7,142,010	10.57	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Call			3,182.90000	3.18290	2,881,320	11.78	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Put			3,821.68000	3.82168	4,138,900	11.78	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.62	Call			3,216.34000	3.21634	2,912,810	11.79	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.62	Put			3,787.23000	3.78723	4,102,500	11.79	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.63	Call			3,249.94000	3.24994	2,944,470	11.80	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.63	Put			3,753.02000	3.75302	4,066,350	11.80	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	39,743
R2035 On 01/11/2018 Bond Future			9.77312	94.36567	9.69213	94.98727		11.79	32,084,327.80	340	72,582
R2035 On 07/02/2019 Bond Future			9.85901	96.18682	9.77499	96.82085		12.58	0.00	0	298
R2035 On 02/05/2019 Bond Future			9.92973	93.28691	9.84311	93.93170		12.75	0.00	0	0
Total R2035 Future									32,084,327.80	340	72,880
R2035 On 01/11/2018 Bond Future	8.92	Call			131.11000	0.13111	88,360	10.31	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.92	Put			6,380.92000	6.38092	6,959,770	10.31	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Call			137.25000	0.13725	92,800	10.32	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Put			6,302.22000	6.30222	6,879,370	10.32	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.94	Call			143.63000	0.14363	97,420	10.32	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.94	Put			6,223.86000	6.22386	6,799,250	10.32	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.97	Put			7,286.69000	7.28669	7,787,070	11.55	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Call			889.51000	0.88951	753,660	11.57	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Put			7,222.38000	7.22238	7,720,560	11.57	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Call			851.25000	0.85125	719,780	11.53	0.00	0	0

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	07/02/2019	Bond Future	8.96	Put			7,351.57000	7.35157	7,854,130	11.53	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			870.15000	0.87015	736,500	11.55	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			3,480.54000	3.48054	3,166,490	12.49	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,256.90000	4.25690	4,587,640	12.49	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			3,517.94000	3.51794	3,201,840	12.50	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,218.58000	4.21858	4,547,270	12.50	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			3,443.33000	3.44333	3,131,340	12.48	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			4,295.50000	4.29550	4,628,300	12.48	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												32,084,327.80	340	72,880
R2037	On	01/11/2018	Bond Future			9.82383	91.10741	9.74286	91.73303		12.34	0.00	0	51,781
R2037	On	07/02/2019	Bond Future			9.90268	88.60557	9.81883	89.24374		13.82	0.00	0	650
R2037	On	02/05/2019	Bond Future			9.97442	90.07684	9.88803	90.72583		13.37	0.00	0	0
Total R2037 Future												0.00	0	52,431
R2037	On	01/11/2018	Bond Future	9.01	Call			162.45000	0.16245	111,350	10.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			6,144.23000	6.14423	6,718,750	10.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			170.78000	0.17078	117,520	10.90	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			6,066.90000	6.06690	6,639,260	10.90	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			179.44000	0.17944	123,960	10.92	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			5,990.02000	5.99002	6,560,160	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			7,020.52000	7.02052	7,517,950	12.39	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			931.77000	0.93177	788,720	12.41	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			6,956.34000	6.95634	7,451,460	12.41	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			891.42000	0.89142	752,970	12.37	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			7,085.29000	7.08529	7,585,010	12.37	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			911.36000	0.91136	770,620	12.39	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			3,595.72000	3.59572	3,275,560	13.15	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			4,264.59000	4.26459	4,593,420	13.15	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			3,633.58000	3.63358	3,311,380	13.17	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,226.08000	4.22608	4,552,870	13.17	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			3,558.04000	3.55804	3,239,940	13.14	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,303.38000	4.30338	4,634,270	13.14	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	52,431
R2040	On	01/11/2018	Bond Future			9.89348	94.50077	9.81764	95.12985		12.73	0.00	0	24,834
R2040	On	07/02/2019	Bond Future			9.97169	91.81381	9.89318	92.45555		14.30	0.00	0	100
R2040	On	02/05/2019	Bond Future			10.04264	93.33832	9.96178	93.99097		13.85	0.00	0	0
Total R2040 Future												0.00	0	24,934
R2040	On	01/11/2018	Bond Future	9.07	Put			6,738.97000	6.73897	7,321,360	11.07	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			5,656.80000	5.65680	6,210,750	11.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/11/2018	Bond Future	9.20	Call			267.08000	0.26708	191,950	11.16	0.00	0	3,540
R2040	On	01/11/2018	Bond Future	9.80	Put			2,050.54000	2.05054	2,366,710	12.43	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			1,903.23000	1.90323	1,590,320	12.43	0.00	0	3,540
R2040	On	01/11/2018	Bond Future	9.10	Put			6,482.69000	6.48269	7,059,340	11.09	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			165.86000	0.16586	115,400	11.08	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			6,567.69000	6.56769	7,146,310	11.08	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			151.35000	0.15135	104,660	11.07	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			173.55000	0.17355	121,120	11.09	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			12,128.36000	12.12836	12,754,550	11.02	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			6.84000	0.00684	3,950	11.02	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			158.44000	0.15844	109,900	11.07	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			6,653.09000	6.65309	7,233,630	11.07	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			7,618.72000	7.61872	8,117,630	12.95	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			943.89000	0.94389	805,680	12.91	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			7,759.55000	7.75955	8,263,080	12.91	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			965.17000	0.96517	824,670	12.93	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			7,688.82000	7.68882	8,190,060	12.93	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			986.94000	0.98694	844,110	12.95	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,537.07000	4.53707	4,862,560	13.73	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			3,992.25000	3.99225	3,663,050	13.74	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			4,495.97000	4.49597	4,819,420	13.74	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			3,910.74000	3.91074	3,585,630	13.72	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,578.48000	4.57848	4,906,020	13.72	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			3,951.40000	3.95140	3,624,240	13.73	0.00	0	0
Total R2040 Option												0.00	0	12,980
Total For R2040												0.00	0	37,914
R2044	On	01/11/2018	Bond Future			9.92183	91.51897	9.84089	92.20045		13.37	0.00	0	38,549
R2044	On	07/02/2019	Bond Future			9.99724	88.89983	9.91353	89.59490		15.03	0.00	0	108
R2044	On	02/05/2019	Bond Future			10.06550	90.37595	9.97934	91.08284		14.56	0.00	0	0
Total R2044 Future												0.00	0	38,657
R2044	On	01/11/2018	Bond Future	9.14	Call			190.62000	0.19062	130,880	11.67	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			6,476.43000	6.47643	7,098,170	11.67	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			174.18000	0.17418	118,830	11.66	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			6,650.03000	6.65003	7,276,160	11.66	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			182.29000	0.18229	124,760	11.66	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			6,563.04000	6.56304	7,186,990	11.66	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			7,723.34000	7.72334	8,261,690	13.67	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			1,054.78000	1.05478	895,500	13.69	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			7,652.07000	7.65207	8,187,860	13.69	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			1,077.85000	1.07785	916,020	13.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/02/2019	Bond Future	9.18	Put			7,581.08000	7.58108	8,114,320	13.71	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			1,031.84000	1.03184	875,120	13.67	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			4,041.63000	4.04163	3,686,970	14.46	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			4,617.48000	4.61748	4,969,710	14.46	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			4,083.02000	4.08302	3,726,150	14.47	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			4,575.44000	4.57544	4,925,460	14.47	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			4,000.13000	4.00013	3,647,680	14.44	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			4,659.55000	4.65955	5,013,990	14.44	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	38,657
R2048	On	01/11/2018	Bond Future			9.90268	90.63939	9.82174	91.33960		13.83	0.00	0	97,089
R2048	On	07/02/2019	Bond Future			9.97937	92.38863	9.89564	93.10278		14.82	0.00	0	0
R2048	On	02/05/2019	Bond Future			10.04216	89.48898	9.95605	90.21524		15.08	0.00	0	0
Total R2048 Future												0.00	0	97,089
R2048	On	01/11/2018	Bond Future	9.03	Put			7,514.26000	7.51426	8,172,570	11.99	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			113.05000	0.11305	74,580	11.98	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			7,702.70000	7.70270	8,364,440	11.98	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			118.79000	0.11879	78,640	11.99	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			7,608.25000	7.60825	8,268,310	11.99	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			124.82000	0.12482	82,920	11.99	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			860.26000	0.86026	722,170	13.28	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			8,577.20000	8.57720	9,153,260	13.28	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			880.97000	0.88097	740,380	13.30	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			8,498.79000	8.49879	9,072,350	13.30	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			839.87000	0.83987	704,260	13.26	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			8,656.10000	8.65610	9,234,640	13.26	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			4,194.05000	4.19405	3,826,200	14.96	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			4,672.45000	4.67245	5,030,860	14.96	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			4,237.01000	4.23701	3,866,890	14.97	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			4,629.73000	4.62973	4,985,870	14.97	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			4,151.29000	4.15129	3,785,720	14.95	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			4,715.52000	4.71552	5,076,210	14.95	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	97,089
R207	On	01/11/2018	Bond Future			7.75422	101.66673	7.64003	101.79404		0.70	0.00	0	19,671
R207	On	07/02/2019	Bond Future			7.90034	99.98368	7.75079	100.11401		0.76	0.00	0	0
R207	On	02/05/2019	Bond Future			8.13345	101.64415	7.93180	101.77687		0.72	0.00	0	0
Total R207 Future												0.00	0	19,671
R207	On	01/11/2018	Bond Future	6.75	Call			3.85000	0.00385	1,740	1.15	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			1,004.29000	1.00429	1,129,490	1.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2018	Bond Future	6.76	Call			3.94000	0.00394	1,780	1.14	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			993.06000	0.99306	1,118,210	1.14	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			3.62000	0.00362	1,630	1.15	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			1,015.38000	1.01538	1,140,700	1.15	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			2.31000	0.00231	1,020	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			1,085.05000	1.08505	1,214,090	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			2.43000	0.00243	1,070	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			1,076.30000	1.07630	1,205,270	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			2.20000	0.00220	0,960	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			1,093.81000	1.09381	1,222,900	0.73	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			130.75000	0.13075	89,420	0.66	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			343.17000	0.34317	434,560	0.66	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			133.70000	0.13370	91,740	0.66	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			339.50000	0.33950	430,260	0.66	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			136.68000	0.13668	94,090	0.67	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			335.87000	0.33587	426,000	0.67	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	19,671
R208	On	01/11/2018	Bond Future			8.03581	97.92040	7.93422	98.13470		1.94	0.00	0	29,489
R208	On	07/02/2019	Bond Future			8.14671	99.81001	8.03087	100.02898		2.23	0.00	0	0
R208	On	02/05/2019	Bond Future			8.25934	98.06808	8.12822	98.29088		2.24	0.00	0	0
Total R208 Future												0.00	0	29,489
R208	On	01/11/2018	Bond Future	7.10	Put			1,793.63000	1.79363	2,002,480	2.29	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			11.57000	0.01157	5,960	2.28	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,772.34000	1.77234	1,981,030	2.28	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			11.92000	0.01192	6,140	2.27	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,751.09000	1.75109	1,959,610	2.27	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			11.25000	0.01125	5,800	2.29	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,875.50000	1.87550	2,081,990	1.81	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			35.96000	0.03596	23,080	1.81	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,857.39000	1.85739	2,063,480	1.81	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			33.46000	0.03346	21,370	1.81	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,893.66000	1.89366	2,100,540	1.81	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			34.69000	0.03469	22,210	1.81	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			610.01000	0.61001	510,720	2.14	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			777.34000	0.77734	900,850	2.14	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			619.45000	0.61945	519,260	2.15	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			769.73000	0.76973	892,340	2.15	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			600.94000	0.60094	502,560	2.14	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			785.33000	0.78533	909,750	2.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,489
R209	On	01/11/2018	Bond Future			9.73138	71.69716	9.65047	72.22382		13.31	21,509,148.00	300	127,813
R209	On	07/02/2019	Bond Future			9.80525	73.08068	9.72163	73.61796		14.18	0.00	0	340
R209	On	02/05/2019	Bond Future			9.86942	71.14655	9.78342	71.69294		14.41	0.00	0	0
Total R209 Future												21,509,148.00	300	128,153
R209	On	01/11/2018	Bond Future	1016.00	Call			71,335.95000	71.33595	70,809,290	15.52	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.52	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			71,335.95000	71.33595	70,809,290	15.52	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.52	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			71,335.94000	71.33594	70,809,280	15.52	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.52	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			2,717.00000	2.71700	2,355,690	13.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			858.53000	0.85853	1,023,880	13.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,794.75000	2.79475	3,163,910	12.58	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			719.57000	0.71957	562,070	12.58	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			5,371.18000	5.37118	5,857,310	11.76	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			128.51000	0.12851	87,980	11.76	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			2,849.25000	2.84925	2,479,430	13.66	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			802.31000	0.80231	959,150	13.66	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			5,864.51000	5.86451	5,385,200	15.08	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			202.34000	0.20234	249,690	15.08	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			2,893.83000	2.89383	2,521,240	13.68	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			784.23000	0.78423	938,300	13.68	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			4,781.51000	4.78151	5,252,320	11.82	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			187.99000	0.18799	132,140	11.82	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			749.11000	0.74911	897,730	13.71	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			2,983.76000	2.98376	2,605,720	13.71	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			2,295.22000	2.29522	1,964,120	13.45	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,070.48000	1.07048	1,266,040	13.45	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			4,717.64000	4.71764	5,186,540	11.82	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			195.76000	0.19576	138,000	11.82	0.00	0	760
R209	On	01/11/2018	Bond Future	9.64	Put			1,620.81000	1.62081	1,883,650	13.14	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			1,552.24000	1.55224	1,288,420	13.14	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			1,039.01000	1.03901	835,770	12.86	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			2,234.65000	2.23465	2,558,070	12.86	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			2,214.56000	2.21456	1,889,830	13.42	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,117.59000	1.11759	1,319,520	13.42	0.00	0	760
R209	On	01/11/2018	Bond Future	9.49	Call			1,094.59000	1.09459	884,160	12.91	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			2,156.28000	2.15628	2,472,510	12.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2019	Bond Future	8.97	Call			828.90000	0.82890	705,240	13.01	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,938.07000	5.93807	6,351,690	13.01	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			794.43000	0.79443	674,580	12.97	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			6,046.74000	6.04674	6,464,170	12.97	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			4,592.99000	4.59299	4,226,350	14.87	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			956.59000	0.95659	819,310	13.13	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,598.31000	1.59831	1,768,950	14.87	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			3,379.08000	3.37908	3,674,880	13.92	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			2,191.22000	2.19122	1,949,740	13.92	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			811.55000	0.81155	689,800	12.99	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,992.24000	5.99224	6,407,770	12.99	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			5,567.83000	5.56783	5,967,830	13.13	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			3,118.87000	3.11887	2,846,880	14.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			3,654.82000	3.65482	3,929,220	14.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			3,055.22000	3.05522	2,786,630	14.33	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			3,720.54000	3.72054	3,998,340	14.33	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			3,086.96000	3.08696	2,816,680	14.34	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			3,687.55000	3.68755	3,963,660	14.34	0.00	0	0
Total R209 Option												0.00	0	26,130
Total For R209												21,509,148.00	300	154,283
R210	On	01/11/2018	Bond Future			184.20362	184.20362	184.20135	184.20135			0.00	0	2,414
R210	On	07/02/2019	Bond Future			187.79549	187.79549	187.79400	187.79400			0.00	0	0
R210	On	02/05/2019	Bond Future			188.39405	188.39405	188.39287	188.39287			0.00	0	0
Total R210 Future												0.00	0	2,414
Total For R210												0.00	0	2,414
R212	On	01/11/2018	Bond Future			155.54371	155.54371	155.54333	155.54333			0.00	0	3,476
R212	On	07/02/2019	Bond Future			156.42166	156.42166	156.42206	156.42206			0.00	0	0
R212	On	02/05/2019	Bond Future			159.04805	159.04805	159.04880	159.04880			0.00	0	0
Total R212 Future												0.00	0	3,476
Total For R212												0.00	0	3,476
R213	On	01/11/2018	Bond Future			9.54726	83.05647	9.46107	83.59677		10.85	26,495,013.93	319	32,893
R213	On	07/02/2019	Bond Future			9.63190	84.65934	9.54236	85.21048		11.45	0.00	0	112
R213	On	02/05/2019	Bond Future			9.70177	82.51820	9.60933	83.07871		11.67	0.00	0	0
Total R213 Future												26,495,013.93	319	33,005
R213	On	01/11/2018	Bond Future	8.65	Call			98.13000	0.09813	64,520	9.71	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			5,427.58000	5.42758	5,934,270	9.71	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			102.63000	0.10263	67,700	9.71	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			5,363.58000	5.36358	5,868,950	9.71	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			93.80000	0.09380	61,480	9.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2018	Bond Future	8.64	Put			5,491.82000	5.49182	5,999,800	9.71	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			612.30000	0.61230	508,120	10.43	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			6,119.70000	6.11970	6,566,660	10.43	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			626.53000	0.62653	520,530	10.45	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			6,066.48000	6.06648	6,511,620	10.45	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			598.44000	0.59844	496,060	10.42	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			6,173.36000	6.17336	6,622,120	10.42	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			2,753.42000	2.75342	2,485,600	11.37	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			3,484.71000	3.48471	3,777,400	11.37	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			2,784.42000	2.78442	2,514,780	11.38	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			3,454.09000	3.45409	3,744,960	11.38	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			2,722.86000	2.72286	2,456,850	11.36	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			3,515.84000	3.51584	3,810,340	11.36	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												26,495,013.93	319	33,005
R214	On	01/11/2018	Bond Future			9.87210	71.00457	9.79632	71.51839		14.20	20,946,348.15	295	28,493
R214	On	07/02/2019	Bond Future			9.94777	72.37489	9.86946	72.89901		15.16	0.00	0	0
R214	On	02/05/2019	Bond Future			10.00974	70.28305	9.92929	70.81599		15.38	0.00	0	0
Total R214 Future												20,946,348.15	295	28,493
R214	On	01/11/2018	Bond Future	8.99	Call			111.64000	0.11164	77,440	12.47	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			5,974.56000	5.97456	6,454,180	12.47	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			116.85000	0.11685	81,290	12.48	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			5,902.37000	5.90237	6,380,630	12.48	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			106.58000	0.10658	73,710	12.47	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			6,047.01000	6.04701	6,527,960	12.47	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			726.99000	0.72699	620,080	13.57	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			6,688.76000	6.68876	7,105,970	13.57	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			743.68000	0.74368	634,950	13.59	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			6,628.85000	6.62885	7,044,240	13.59	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			710.69000	0.71069	605,570	13.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			6,749.18000	6.74918	7,168,180	13.55	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			3,310.12000	3.31012	3,040,800	15.21	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			3,774.42000	3.77442	4,038,040	15.21	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			3,343.59000	3.34359	3,072,620	15.22	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			3,740.58000	3.74058	4,002,550	15.22	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			3,276.81000	3.27681	3,009,130	15.20	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			3,808.53000	3.80853	4,073,790	15.20	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												20,946,348.15	295	28,493
Total for Bond												280,426,685.58	2,856	855,470

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	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										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 01/11/2018 GOVI			614.59800	614.59800	618.42200	618.42200				0.00	0	465
GOVI On 07/02/2019 GOVI			626.45900	626.45900	630.36000	630.36000				0.00	0	0
GOVI On 02/05/2019 GOVI			636.86600	636.86600	640.83400	640.83400				0.00	0	0
Total GOVI Future										0.00	0	465
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			350,780.00000	35.07800	389,020,000			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			350,880.00000	35.08800	389,120,000			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			350,680.00000	35.06800	388,920,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			361,500.00000	36.15000	400,510,000			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			361,600.00000	36.16000	400,610,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/02/2019	GOVI	666.53	Put			361,700.00000	36.17000	400,710,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.86	Put			70,260.00000	7.02600	109,940,000		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			70,360.00000	7.03600	110,040,000		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			70,460.00000	7.04600	110,140,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	465
Total for GOVI												0.00	0	465
AL37	On	01/11/2018	Index Future			589.94500	589.94500	591.78500	591.78500			0.00	0	0
AL37	On	07/02/2019	Index Future			601.33000	601.33000	603.20900	603.20900			0.00	0	0
AL37	On	02/05/2019	Index Future			611.32000	611.32000	613.23100	613.23100			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			683.59500	683.59500	687.02600	687.02600			0.00	0	0
AL7T	On	07/02/2019	Index Future			696.78700	696.78700	700.28900	700.28900			0.00	0	0
AL7T	On	02/05/2019	Index Future			708.36300	708.36300	711.92400	711.92400			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			619.80000	619.80000	623.42900	623.42900			0.00	0	863
ALBI	On	07/02/2019	Index Future			631.76200	631.76200	635.46400	635.46400			0.00	0	0
ALBI	On	02/05/2019	Index Future			642.25700	642.25700	646.02200	646.02200			0.00	0	0
Total ALBI Future												0.00	0	863
Total For ALBI												0.00	0	863
IGOV	On	01/11/2018	Index Future			253.10100	253.10100	253.04100	253.04100			0.00	0	746
IGOV	On	07/02/2019	Index Future			258.03600	258.03600	257.97600	257.97600			0.00	0	0
IGOV	On	02/05/2019	Index Future			262.37000	262.37000	262.30900	262.30900			0.00	0	0
Total IGOV Future												0.00	0	746
Total For IGOV												0.00	0	746
Total for Index												0.00	0	1,609
JIBAR F	On	19/09/2018	Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F	On	19/12/2018	Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR F	On	20/03/2019	Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F	On	19/06/2019	Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future												0.00	0	35,000
Total For JIBAR FUTURE												0.00	0	35,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Jibar									0.00	0	35,000
5Y STN On 21/12/2021 Interest Rate Swap			98.33000	98.33000	98.11000	98.11000			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 :									280,426,685.58	2,856	892,595
AA05 On 22/03/2019 Spot Bond			8.12500	104.77619	8.12500	104.75352			83,229,250,000.00	10,243,600	64,370,200
Total AA05 SPOT									83,229,250,000.00	10,243,600	64,370,200
Total For AA05									83,229,250,000.00	10,243,600	64,370,200
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.32592			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			9.68000	103.23288	9.68000	103.20622			86,109,423,488,000.00	8,895,601,600	1,531,488,300
Total AA07 SPOT									16,109,423,488,000.00	8,895,601,600	1,531,488,300
Total For AA07									16,109,423,488,000.00	8,895,601,600	1,531,488,300
AB01/R On 24/11/2020 Spot Bond			10.00000	109.70700	10.00000	109.67800			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	100.50979			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			7.86500	102.42599	7.86500	102.40428			515,711,196,000.00	65,570,400	1,584,912,800
Total AB013 SPOT									515,711,196,000.00	65,570,400	1,584,912,800
Total For AB013									515,711,196,000.00	65,570,400	1,584,912,800
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	103.13960	10.84000	103.11003			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.99127	11.37000	99.96123				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	100.03171	11.81000	100.00000				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	26.32320	100.00000	26.26527				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	20.14342	100.00000	20.09908				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	110.34700	10.00000	110.31800			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.89000	4.89000	4.89000	271.14502			0.00	0	10,000,000
Total ABCPI3 SPOT									0.00	0	10,000,000
Total For ABCPI3									0.00	0	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	102.91148			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	101.98665			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.69542			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.38498			0.00	60,000,000	30,000,000
Total ABFN12 SPOT									0.00	60,000,000	30,000,000
Total For ABFN12									0.00	60,000,000	30,000,000
ABFN12 On 14/05/2020 Spot Bond					0.00000	101.38568			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	100.48653			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.96950			0.00	600,000,000	300,000,000
Total ABFN15 SPOT									0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN15										0.00	600,000,000	300,000,000
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.50598				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	100.50037				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	103.60354				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	100.32341				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	100.27489				0.00	0	27,000,000
Total ABFN21 SPOT										0.00	0	27,000,000
Total For ABFN21										0.00	0	27,000,000
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.41067				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	102.21652				0.00	3,860,000,000	1,930,000,000
Total ABFN23 SPOT										0.00	3,860,000,000	1,930,000,000
Total For ABFN23										0.00	3,860,000,000	1,930,000,000
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.36038				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	101.14206				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.19398				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	100.10990				0.00	0	5,000,000,000
Total ABFN27 SPOT										0.00	0	5,000,000,000
Total For ABFN27										0.00	0	5,000,000,000
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.11329				0.00	0	0
Total ABFN28 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 ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.11524				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	100.11785				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			8.91500	8.91500	8.91500	104.09735				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	99.70791				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	100.62209				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	94.67040				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	100.92835				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	100.91832				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	99.95144				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.35928				0.00	0	0
Total ABK7 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 ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	95.24596				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	98.82908				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			4.87000	4.87000	4.87000	157.96594				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			6.23000	6.23000	6.23000	140.41524				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	32.13944	100.00000	32.06433				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			7.47000	7.47000	7.47000	120.18848				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	13.95442	100.00000	13.92180				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			9.06000	9.06000	9.06000	111.54398				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	7.67124	100.00000	7.65340				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	91.48908				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.10000	193.64228	4.10000	193.59672				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	123.55550				0.00	0	0
Total ABN61 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 ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.82000	3.82000	3.82000	173.44663			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			3.70000	3.70000	3.70000	215.96075			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.97000	9.97000	9.97000	92.17934			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.33500	10.33500	10.33500	102.99578			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.05500	9.05500	9.05500	97.67919			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.88000	10.88000	10.88000	100.04687			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	99.81838			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	100.84234			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.08000	104.59045	9.08000	104.56509			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.04000	103.15745	9.04000	103.13267		337,463,200,000.00		37,330,000	163,394,700
Total ABS12 SPOT								337,463,200,000.00		37,330,000	163,394,700
Total For ABS12								337,463,200,000.00		37,330,000	163,394,700
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.91082	9.20000	102.88567		0.00		0	0
Total ABS12/R207 SPOT								0.00		0	0
Total For ABS12/R207								0.00		0	0
ABS13 On 14/05/2022 Spot Bond			9.76000	102.68513	9.76000	102.65855		12,809,043,520,000.00		1,312,402,000	419,902,200
Total ABS13 SPOT								12,809,043,520,000.00		1,312,402,000	419,902,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS13									12,809,043,520,000.00	1,312,402,000	419,902,200
ABS14 On 11/11/2020 Spot Bond			8.68500	104.10881	8.68500	104.08476			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			9.25000	104.80639	9.25000	104.78063			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.89000	105.80155	9.89000	105.77380			0.00	0	26,000,000
Total ABS16 SPOT									0.00	0	26,000,000
Total For ABS16									0.00	0	26,000,000
ABS17 On 11/11/2027 Spot Bond			10.03000	106.89872	10.03000	106.87030			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			9.82000	104.39753	9.82000	104.37033			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.47000	101.67863	8.47000	101.65558			22,256,669,820,000.00	2,627,706,000	617,716,500
Total ABS6 SPOT									22,256,669,820,000.00	2,627,706,000	617,716,500
Total For ABS6									22,256,669,820,000.00	2,627,706,000	617,716,500
ABS7 On 11/09/2026 Spot Bond			10.01000	93.27202	10.01000	93.24727			903,502,600,000.00	90,260,000	4,952,609,100
Total ABS7 SPOT									903,502,600,000.00	90,260,000	4,952,609,100
Total For ABS7									903,502,600,000.00	90,260,000	4,952,609,100
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.80202	100.00000	8.78264			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			3.84000	3.84000	3.84000	284.27261			76,800,000,000.00	20,000,000	10,000,000
Total ABS12 SPOT									76,800,000,000.00	20,000,000	10,000,000
Total For ABS12									76,800,000,000.00	20,000,000	10,000,000
ABS14 On 31/01/2022 Spot Bond			3.22000	151.17934	3.22000	151.14741			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACIF1U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	98.93666				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	110.34700	10.00000	110.31800				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	90.96861				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	89.99098				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			9.19000	9.19000	9.19000	103.01300				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	238.54399				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	238.64135				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	101.88397				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	110.34700	10.00000	110.31800				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	101.89013				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.89500	8.89500	8.89500	102.66265				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	101.88419				0.00	0	0
Total ACL174 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 ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.78186				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	102.61756				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	101.87374				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	102.67541				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	101.92477				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	101.93101				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	101.93101				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.96580				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.96580				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	161.64480				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	162.65527				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	101.76542				0.00	0	0
Total ACL212 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 ACL212										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	96.72482				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	101.74291				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.74088				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.86559				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	100.53443				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.97726				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.85738				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.82670				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/07/2021 Spot Bond					0.00000	100.76092				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B On 18/07/2021 Spot Bond					0.00000	100.76092				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C On 18/07/2021 Spot Bond					0.00000	100.88030				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	101.34525				0.00	0	0
Total AHF3A3 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 AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.09939			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	101.41749			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	101.35395			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	101.87388			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	101.68396			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	7,500,000,000
Total AIG2U SPOT									0.00	0	7,500,000,000
Total For AIG2U									0.00	0	7,500,000,000
AIR01 On 15/03/2019 Spot Bond			7.56500	104.54669	7.56500	104.52561		484,117,636,000.00		63,994,400	10,410,900
Total AIR01 SPOT								484,117,636,000.00		63,994,400	10,410,900
Total For AIR01								484,117,636,000.00		63,994,400	10,410,900
AIR02 On 30/04/2023 Spot Bond			9.65500	111.47239	9.65500	111.44367		61,876,964,000.00		6,408,800	48,600,500
Total AIR02 SPOT								61,876,964,000.00		6,408,800	48,600,500
Total For AIR02								61,876,964,000.00		6,408,800	48,600,500
AIR04 On 29/05/2024 Spot Bond			9.78000	100.15111	9.78000	100.12513		312,028,944,000.00		31,904,800	80,336,400
Total AIR04 SPOT								312,028,944,000.00		31,904,800	80,336,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04										312,028,944,000.00	31,904,800	80,336,400
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.97000	96.31295	10.97000	96.28500				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			4.13000	174.91342	4.13000	174.87216				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	102.06085				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	101.07386				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	100.24382				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	100.87265				0.00	0	2,800,000,000
Total APF06 SPOT										0.00	0	2,800,000,000
Total For APF06										0.00	0	2,800,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.73910				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.99753				0.00	0	25,000,000
Total APF08 SPOT										0.00	0	25,000,000
Total For APF08										0.00	0	25,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	101.02319				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.78193				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN014										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.95000	234.44824	3.95000	234.39402				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	101.37257				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	100.57383				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			3.96500	209.48337	3.96500	209.43485				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	101.06243				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.88229				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.86731				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	100.65474				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	102.11075				0.00	0	0
Total ASN078 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 ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond					0.00000	101.80207				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	103.42889				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08 On 03/09/2020 Spot Bond					0.00000	99.99984				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond					0.00000	101.64249				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08 On 01/10/2020 Spot Bond					0.00000	121.59652				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09 On 08/10/2018 Spot Bond					0.00000	101.32421				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										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	101.03976				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	100.59227				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 20/12/2020 Spot Bond					0.00000	81.26036				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11 On 02/12/2020 Spot Bond					0.00000	100.00003				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11 On 07/03/2021 Spot Bond					0.00000	99.90799				0.00	0	0
Total ASN113 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 ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	102.37442				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	101.81775				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	100.24663				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	100.24695				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond					0.00000	100.24263				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	100.00005				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	100.00005				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	102.35399				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	96.12000				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			3.95000	147.68244	3.95000	147.64837				0.00	0	0
Total ASN137 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 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	96.12000				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	103.76217				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	58.51370				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	100.68512				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	100.68512				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			3.99500	147.47002	3.99500	147.43583				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	116.59325				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15 On 02/06/2021 Spot Bond					0.00000	100.00010				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			4.72000	161.20203	4.72000	161.16144				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.65870				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	100.35347				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	101.96575				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	100.00011				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 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 ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	102.07220				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	99.80017				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	101.59939				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			4.25000	102.17439	4.25000	102.15001				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.76128				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 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 ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.77806				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.89427				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	100.28549				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	100.31039				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	100.14019				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	100.02717				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	101.79851				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.13971				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.91460				0.00	100,000,000	50,000,000
Total ASN243 SPOT										0.00	100,000,000	50,000,000
Total For ASN243										0.00	100,000,000	50,000,000
ASN24 On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24 On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24 On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24 On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25 On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.02033				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN25 On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN25 On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26 On 20/06/2023 Spot Bond					0.00000	101.82950				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.65415				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 27/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN27: On 04/08/2023 Spot Bond					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	100.57071				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	100.47384				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	100.35678				0.00	0	0
Total ASN279 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 ASN279									0.00	0	0
ASN28 On 21/08/2023 Spot Bond					0.00000	100.32641			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			100.00000	100.00000	100.00000	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			100.00000	100.00000	100.00000	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
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
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			7.88500	104.29169	7.88500	104.26930		9,157,071,280,000.00	1,161,328,000	313,150,700	
Total BAW11 SPOT								9,157,071,280,000.00	1,161,328,000	313,150,700	
Total For BAW11								9,157,071,280,000.00	1,161,328,000	313,150,700	
BAW17 On 05/12/2018 Spot Bond					0.00000	100.14936			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	100.09732			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			9.38000	102.70739	9.38000	102.68167		14,512,736,000.00	1,547,200	1,000,000,000	
Total BAW19 SPOT								14,512,736,000.00	1,547,200	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW19									14,512,736,000.00	1,547,200	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.43000	103.73207	9.43000	103.70611			2,897,642,856,000.00	307,279,200	27,720,100
Total BAW21 SPOT									2,897,642,856,000.00	307,279,200	27,720,100
Total For BAW21									2,897,642,856,000.00	307,279,200	27,720,100
BAW21 On 24/03/2022 Spot Bond			9.30000	104.11720	9.30000	104.09149			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	101.12808			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	102.48886			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.24921			0.00	0	17,000,000
Total BAW25 SPOT									0.00	0	17,000,000
Total For BAW25									0.00	0	17,000,000
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	100.24340			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	100.29525			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	102.06010			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	101.85482			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond					0.00000	101.94184			0.00	0	0
Total BAYA42 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 BAYA42										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond					0.00000	101.94196				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	102.05835				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	102.66568				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	102.83560				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	105.75871				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	103.87863				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			12.30000	104.84422	12.30000	104.81022				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.68000	12.68000	12.68000	101.70336				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	102.08745				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.96752				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	103.50523				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.98463				0.00	0	0
Total BAYA64 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 BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.89906				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.96763				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			12.30000	12.30000	12.30000	98.05620				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.85640				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.85640				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.85640				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 30/06/2019 Spot Bond					0.00000	102.49776				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond					0.00000	102.49752				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond					0.00000	102.49763				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	108.00588				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	102.58313				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	102.24139				0.00	0	0
Total BAYB12 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 BAYB12										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond					0.00000	100.06181				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	101.23919				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	100.53682				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	100.54960				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	99.85167				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	101.56247				0.00	0	0
Total BCJ17 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 BCJ17									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.95000	8.95000	8.95000	192.93173			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.95000	8.95000	8.95000	193.55210			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			9.33500	9.33500	9.33500	95.43847			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	11.08622	100.00000	11.06169			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	101.87638			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.89000	104.19860	9.89000	104.17128			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	103.31091			0.00	0	35,000,000
Total BGL03 SPOT									0.00	0	35,000,000
Total For BGL03									0.00	0	35,000,000
BGL04 On 05/02/2020 Spot Bond			9.59000	101.40013	9.59000	101.37432			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.18000	100.32355	11.18000	100.29390			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	102.68635			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			11.23000	101.85935	11.23000	101.82860			0.00	0	0
Total BGL07 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 BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	99.99950				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			10.88000	105.84804	10.88000	105.81756				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	100.81854				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			11.66000	105.80472	11.66000	105.77214				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	105.88520				0.00	0	10,000,000
Total BGL12 SPOT										0.00	0	10,000,000
Total For BGL12										0.00	0	10,000,000
BGL13 On 20/08/2021 Spot Bond			10.28000	104.11328	10.28000	104.08491				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.41551				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	105.28624				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	100.20901				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	103.63373				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	103.65073				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.99987				0.00	360,000,000	180,000,000
Total BGL19 SPOT										0.00	360,000,000	180,000,000

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 BGL19									0.00	360,000,000	180,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	101.73130			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	101.46737			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			8.13500	102.13647	8.13500	102.11422		2,603,200,000,000.00		320,000,000	2,520,000,000
Total BID06 SPOT								2,603,200,000,000.00		320,000,000	2,520,000,000
Total For BID06								2,603,200,000,000.00		320,000,000	2,520,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.73836			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	101.52223			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	100.55440			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.72589			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF0 On 17/09/2018 Spot Bond					0.00000	101.71604			0.00	0	0
Total BPPF03 SPOT									0.00	0	0
Total For BPPF03									0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.83188			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	100.88897			0.00	0	0
Total BPPF05 SPOT									0.00	0	0
Total For BPPF05									0.00	0	0
BPPF0 On 22/09/2018 Spot Bond					0.00000	101.50718			0.00	0	0
Total BPPF06 SPOT									0.00	0	0
Total For BPPF06									0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	101.57666			0.00	0	0
Total BPPF07 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 BPPF07										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.65621				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	100.85736				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	100.91301				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.95390				0.00	160,000,000	80,000,000
Total BPPF11 SPOT										0.00	160,000,000	80,000,000
Total For BPPF11										0.00	160,000,000	80,000,000
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
BS2B1: 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
BS2C1: 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	101.70676				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	101.68802				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	100.40610				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	101.09849				0.00	0	0
Total BWZJ19 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 BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.61162				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			8.71500	99.95227	8.71500	99.92842				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	101.70186				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			12.26500	100.69934	12.26500	100.66714				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	102.58994				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			11.76500	99.72373	11.76500	99.69275				0.00	0	0
Total CBL18 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 CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	105.52839			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			9.98000	100.54403	9.98000	100.51742			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	100.84409			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	101.22483			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			10.28000	105.51831	10.28000	105.48957			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	101.56155			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	100.31079			0.00	0	50,000,000
Total CBL28 SPOT									0.00	0	50,000,000
Total For CBL28									0.00	0	50,000,000
CCT01 On 23/06/2023 Spot Bond			10.30500	110.88058	10.30500	110.85014			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			10.38000	107.89183	10.38000	107.86200		59,826,168,000.00	5,763,600	715,724,600	
Total CCT02 SPOT								59,826,168,000.00	5,763,600	715,724,600	
Total For CCT02								59,826,168,000.00	5,763,600	715,724,600	
CCT03 On 15/03/2025 Spot Bond			10.53500	108.13641	10.53500	108.10625		32,825,644,096,000.00	3,115,865,600	1,502,535,500	
Total CCT03 SPOT								32,825,644,096,000.00	3,115,865,600	1,502,535,500	
Total For CCT03								32,825,644,096,000.00	3,115,865,600	1,502,535,500	
CCT04 On 17/07/2027 Spot Bond			10.48000	104.80000	10.48000	100.19266		3,230,663,312,000.00	308,269,400	465,845,300	
Total CCT04 SPOT								3,230,663,312,000.00	308,269,400	465,845,300	
Total For CCT04								3,230,663,312,000.00	308,269,400	465,845,300	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.34730	10.00000	110.31850		0.00	0	0	
Total CGR14/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 CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.66974				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	100.78396				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	103.06025				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	102.86045				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	100.83682				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	102.07231				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	101.25568				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	102.17337				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	103.76478				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	101.50498				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	100.62321				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	100.63681				0.00	0	0
Total CGR38 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 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	102.03456				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	100.97453				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.73006				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	145.53113	3.14000	145.42815				0.00	0	0
Total CLN193 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 CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			3.92000	3.92000	3.92000	141.56009				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN233 On 25/11/2020 Spot Bond			10.00000	110.34700	10.00000	110.31800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN233 On 25/11/2020 Spot Bond			10.00000	110.34700	10.00000	110.31800				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	100.57996	8.59000	100.59152				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.23303	9.35000	100.20844				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.69500	104.74826	8.69500	104.72404				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	110.34700	10.00000	110.31800				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	100.54239				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			11.25000	97.30433	11.25000	97.27539				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.77000	98.71286	11.77000	98.68218				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	102.07230				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	100.53166				0.00	0	0
Total CLN318 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 CLN318									0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	102.06811			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN337 On 20/09/2018 Spot Bond					0.00000	135.63666			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	103.15617			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	102.21115			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	101.74088			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	101.23108			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	100.83020			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	101.69593			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			10.43000	105.30129	10.43000	105.27221		4,518,309,376,000.00	433,203,200	0	
Total CLN362 SPOT								4,518,309,376,000.00	433,203,200	0	
Total For CLN362								4,518,309,376,000.00	433,203,200	0	
CLN363 On 20/03/2024 Spot Bond					0.00000	101.83390		0.00	0	0	
Total CLN363 SPOT								0.00	0	0	
Total For CLN363								0.00	0	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	100.81267		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			12.57000	107.51214	12.57000	107.47652		0.00	0	0	
Total CLN365 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 CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.84272				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	101.01427				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	111.19471				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	101.80829				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/06/2019 Spot Bond					0.00000	101.84326				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.68000	104.94267	9.68000	104.91571				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 20/06/2019 Spot Bond					0.00000	100.04219				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	103.05415	10.98000	103.02422				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	105.00996	11.00000	104.97941				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond					0.00000	102.04736				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.36000	104.12411	12.36000	104.09017				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	102.22732				0.00	0	0
Total CLN385 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 CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.84292				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.07196				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.95571				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 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
CLN393 On 20/09/2022 Spot Bond					0.00000	101.85329				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.99670				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	102.81584				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.51449				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.51181				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	101.85317				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 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
CLN406 On 20/06/2020 Spot Bond					0.00000	101.86340				0.00	0	0
Total CLN407 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 CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	101.35340				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	102.04743				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	102.05765				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.35974				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	103.34903				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	102.12919				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	101.44222				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.99166				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	102.23141				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	52.10521				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	102.25184				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	101.32806				0.00	0	0
Total CLN421 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 CLN421									0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	115.86915			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	104.18536			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN426 On 20/12/2018 Spot Bond					0.00000	102.67426			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	102.66030			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	130.22416			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	131.13193			0.00	0	0
Total CLN434 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	102.03725				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.94525				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.80763				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 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
CLN440 On 20/03/2021 Spot Bond					0.00000	103.67927				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	100.29997				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.78000	106.80224	9.78000	106.77453				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.47000	145.24965	4.47000	145.21414				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.76000	104.67408	6.76000	104.64216				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.40000	106.87202	6.40000	106.84044				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	100.26557				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	102.29698				0.00	0	0
Total CLN456 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 CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.43773				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	100.99777				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.03051				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.48029				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.85000	101.11997	10.85000	101.09093				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			10.18000	99.37197	10.18000	99.34516				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	101.92011				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.59562				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.62652				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	103.05090				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	100.40373				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	100.39362				0.00	0	0
Total CLN472 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 CLN472										0.00	0	0
CLN47: On 23/06/2021 Spot Bond					0.00000	99.87214				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47: On 20/09/2020 Spot Bond					0.00000	102.05765				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47: On 29/11/2021 Spot Bond			100.00000	18.22324	100.00000	18.18313				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48: 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
CLN48: On 07/06/2022 Spot Bond					0.00000	99.87266				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	100.36756				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	102.15309				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48: On 02/12/2021 Spot Bond					0.00000	101.10991				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48: On 02/12/2021 Spot Bond			9.78000	102.12541	9.78000	102.09878				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48: On 20/06/2022 Spot Bond					0.00000	102.55283				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48: On 07/12/2021 Spot Bond			12.86000	102.45373	12.86000	102.35000				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48: On 28/07/2022 Spot Bond			9.66000	99.30317	9.66000	99.27771				0.00	0	0
Total CLN488 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 CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.60828				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	102.28897				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	99.87266				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	101.67657				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	102.05585				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			12.28000	103.29716	12.28000	101.69946				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	100.02297				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.46000	98.29387	10.46000	98.26664				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.62159				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	102.81158				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.35623				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	101.32267				0.00	0	0
Total CLN500 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 CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.38681				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.43795				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	102.12325				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	101.43795				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.98085				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	100.82012				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	102.07827				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.27343				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	101.36474				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	97.14310				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	99.88121				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond					0.00000	100.30553				0.00	0	0
Total CLN514 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 CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	100.36384				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	103.11846	9.96000	104.64779				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	102.30396	10.01000	103.41978				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	100.18439				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	100.68710	9.60000	103.36790				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	99.79167				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.79924				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.17019				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.52486				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	99.84287	9.20000	99.81148				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.98643				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	100.97737				0.00	0	0
Total CLN526 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 CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	101.89164				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	101.44988				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	102.02387				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	99.80069				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	99.79167				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	101.75747				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.54889				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.20104				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.56000	10.56000	10.56000	100.28847				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	101.17952				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	100.46320				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	100.47532				0.00	0	0
Total CLN538 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 CLN538									0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	220.15549			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			9.33500	95.46226	9.33500	95.43847			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.95000	8.95000	8.95000	192.93173			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.95000	8.95000	8.95000	193.55210			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF11 On 20/06/2019 Spot Bond					0.00000	101.80233			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	101.98219			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	101.80226			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.87362			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.43439			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			9.35500	113.73411	9.35500	113.70570			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			9.89000	106.78600	9.89000	106.75799		24,803,977,584,000.00		2,507,985,600	728,099,300
Total COJ07 SPOT								24,803,977,584,000.00		2,507,985,600	728,099,300

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 COJ07									14,803,977,584,000.00	2,507,985,600	728,099,300
COJ08 On 22/06/2026 Spot Bond			10.59000	106.79553	10.59000	106.76542			32,780,548,632,000.00	3,095,424,800	5,431,344,300
Total COJ08 SPOT									12,780,548,632,000.00	3,095,424,800	5,431,344,300
Total For COJ08									12,780,548,632,000.00	3,095,424,800	5,431,344,300
COJG0 On 09/06/2024 Spot Bond			10.26000	102.04645	10.26000	102.01856			414,291,618,000,000.00	40,379,300,000	10,504,437,300
Total COJG01 SPOT									14,291,618,000,000.00	40,379,300,000	10,504,437,300
Total For COJG01									14,291,618,000,000.00	40,379,300,000	10,504,437,300
COT01 On 03/04/2023 Spot Bond			10.49500	98.88195	10.49500	98.85432			216,567,817,736,000.00	20,635,332,800	3,924,936,900
Total COT01 SPOT									16,567,817,736,000.00	20,635,332,800	3,924,936,900
Total For COT01									16,567,817,736,000.00	20,635,332,800	3,924,936,900
COT02 On 03/04/2028 Spot Bond			11.72500	95.63243	11.72500	95.60266			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			11.68000	89.59473	11.68000	89.56695			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			12.47500	12.47500	12.47500	95.73104			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.80766			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	99.62355			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEG81 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEG81U SPOT									0.00	0	0
Total For DEG81U									0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	99.79203			0.00	0	0
Total DEN80 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 DEN80									0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	101.71980			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	101.56281			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	99.97683			0.00	0	0
Total DENG75 SPOT									0.00	0	0
Total For DENG75									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	99.97683			0.00	0	0
Total DENG76 SPOT									0.00	0	0
Total For DENG76									0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	101.50848			0.00	0	0
Total DENG77 SPOT									0.00	0	0
Total For DENG77									0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	103.81822			0.00	0	0
Total DENG78 SPOT									0.00	0	0
Total For DENG78									0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	102.36467			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	101.53910			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	84.91548			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	103.48672			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	100.31347			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	100.50902			0.00	0	0
Total DSY02 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 DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.00000	10.00000	10.00000	105.04486			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	100.12836			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.24000	101.39372	9.24000	101.36870		13,067,001,024,000.00	1,414,177,600	882,918,600	
Total DV2021 SPOT								13,067,001,024,000.00	1,414,177,600	882,918,600	
Total For DV2021								13,067,001,024,000.00	1,414,177,600	882,918,600	
DV22 On 07/02/2020 Spot Bond			8.61000	101.80974	8.61000	101.78642		8,953,697,424,000.00	1,039,918,400	268,251,700	
Total DV22 SPOT								8,953,697,424,000.00	1,039,918,400	268,251,700	
Total For DV22								8,953,697,424,000.00	1,039,918,400	268,251,700	
DV22/R On 07/02/2020 Spot Bond			100.00000	38.58863	100.00000	38.50369		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			9.61000	101.60526	9.61000	101.57934		38,524,908,194,000.00	4,008,835,400	2,163,658,700	
Total DV23 SPOT								38,524,908,194,000.00	4,008,835,400	2,163,658,700	
Total For DV23								38,524,908,194,000.00	4,008,835,400	2,163,658,700	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.56060	100.00000	12.53295		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.56060	100.00000	12.53295		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			9.66000	100.56303	9.66000	100.53725		11,195,750,664,000.00	1,158,980,400	330,829,400	
Total DV24 SPOT								11,195,750,664,000.00	1,158,980,400	330,829,400	
Total For DV24								11,195,750,664,000.00	1,158,980,400	330,829,400	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.43809	9.69000	100.41227		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.43809	9.69000	100.41227		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			11.21000	93.71939	11.21000	93.69162		3,377,155,988,000.00	301,262,800	308,813,600	
Total DV29 SPOT								3,377,155,988,000.00	301,262,800	308,813,600	
Total For DV29								3,377,155,988,000.00	301,262,800	308,813,600	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.45621	10.10000	100.42932		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.45621	10.10000	100.42932		0.00	0	0	
Total DV29/R213 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 DV29/R213										0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	100.90273				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	100.50542				0.00	0	100,000,000
Total DVF19 SPOT										0.00	0	100,000,000
Total For DVF19										0.00	0	100,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	100.01977				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	101.96442				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	100.38967				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20f On 23/10/2020 Spot Bond					0.00000	101.06894				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	100.02402				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	102.18588				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	100.02175				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	100.95772				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	101.01401				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.54000	109.79016	8.54000	109.76522				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For E170									0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	32.96607	100.00000	32.89351			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			9.20000	105.18494	9.20000	105.15924			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			9.49000	105.36843	9.49000	105.34187			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.97000	104.61492	9.97000	104.58726			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			4.21000	103.25651	4.21000	103.23198			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			3.90000	94.79844	3.90000	94.77671			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	120.73257	2.25000	120.71022			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			3.86000	126.95779	3.86000	126.92882			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.87000	113.03733	3.87000	113.01150			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			3.87000	110.98948	3.87000	110.96412			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			3.87000	103.22773	3.87000	103.20410			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			3.87000	96.18037	3.87000	96.15840			0.00	0	0
Total EL36 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 EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	120.73257	2.25000	120.71022			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.15500	103.46768	9.15500	103.44251			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			9.18000	103.19548	9.18000	103.17032			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.85000	100.00837	10.85000	99.97967			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			11.01000	11.01000	11.01000	96.29591			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			11.26000	11.26000	11.26000	101.81783			0.00	0	1,666,666,500
Total EMM05 SPOT									0.00	0	1,666,666,500
Total For EMM05									0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.83000	10.83000	10.83000	100.39782		182,938,194,000.00		16,891,800	241,876,000
Total EMM06 SPOT								182,938,194,000.00		16,891,800	241,876,000
Total For EMM06								182,938,194,000.00		16,891,800	241,876,000
EMM07 On 10/07/2027 Spot Bond			10.68000	10.68000	10.68000	100.94364			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.25000	11.25000	11.25000	88.14548			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	101.16964			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	101.09022			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total EPF007 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 EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond					0.00000	100.28220				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.96381				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	100.52476				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	101.37069				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	100.14423				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	99.97696				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										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
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF06U										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond					0.00000	99.93798				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond					0.00000	100.62824				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	100.00003				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 03/10/2018 Spot Bond					0.00000	101.29698				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.31039				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	101.41484				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.96266				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	100.41948				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	100.42057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	100.44226			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	100.46531			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	110.34700	10.00000	110.31800			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	100.13607			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	100.65119			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	100.82543			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	100.40359			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.41727			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			9.52000	102.78379	9.52000	102.75781		11,836,002,752,000.00	1,243,277,600	3,591,905,300	
Total ES23 SPOT								11,836,002,752,000.00	1,243,277,600	3,591,905,300	
Total For ES23								11,836,002,752,000.00	1,243,277,600	3,591,905,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.09311	10.00000	101.06630		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			10.19000	91.16261	10.19000	91.13785		49,247,467,028,000.00	4,832,921,200	8,131,687,100	
Total ES26 SPOT								19,247,467,028,000.00	4,832,921,200	8,131,687,100	
Total For ES26								19,247,467,028,000.00	4,832,921,200	8,131,687,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.31462	7.85000	103.29288		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.99500	78.09501	10.91500	78.54405		56,000,800,515,000.00	5,093,297,000	3,341,511,200	
Total ES33 SPOT								56,000,800,515,000.00	5,093,297,000	3,341,511,200	
Total For ES33								56,000,800,515,000.00	5,093,297,000	3,341,511,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.52191	7.50000	103.50121		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			11.12000	81.30585	11.12000	81.28181		32,638,543,296,000.00	2,935,120,800	4,642,566,600	
Total ES42 SPOT								32,638,543,296,000.00	2,935,120,800	4,642,566,600	
Total For ES42								32,638,543,296,000.00	2,935,120,800	4,642,566,600	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.04774	8.50000	103.02430		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	101.16786		0.00	0	0	
Total ESFR03 SPOT								0.00	0	0	
Total For ESFR03								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond					0.00000	99.70836		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.81254		0.00	0	0	
Total FBJ20Z SPOT								0.00	0	0	
Total For FBJ20Z								0.00	0	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.87370		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.30115				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.64937				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	100.13489				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.97053				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	100.51354				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	100.64086				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.34099			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			7.96500	101.84965	7.96500	101.82793		916,102,440,000.00	115,016,000	466,920,500	
Total FRB05 SPOT								916,102,440,000.00	115,016,000	466,920,500	
Total For FRB05								916,102,440,000.00	115,016,000	466,920,500	
FRB12 On 02/06/2019 Spot Bond					0.00000	100.32938		0.00	0	54,000,000	
Total FRB12 SPOT								0.00	0	54,000,000	
Total For FRB12								0.00	0	54,000,000	
FRB13 On 02/06/2021 Spot Bond					0.00000	98.79437		0.00	0	0	
Total FRB13 SPOT								0.00	0	0	
Total For FRB13								0.00	0	0	
FRB14 On 02/06/2021 Spot Bond			10.88000	10.88000	10.88000	100.46627		0.00	0	400,000,000	
Total FRB14 SPOT								0.00	0	400,000,000	
Total For FRB14								0.00	0	400,000,000	
FRB15 On 06/03/2020 Spot Bond					0.00000	102.34448		0.00	0	10,000,000	
Total FRB15 SPOT								0.00	0	10,000,000	
Total For FRB15								0.00	0	10,000,000	
FRB16 On 08/07/2020 Spot Bond					0.00000	104.13134		0.00	20,000,000	10,000,000	
Total FRB16 SPOT								0.00	20,000,000	10,000,000	
Total For FRB16								0.00	20,000,000	10,000,000	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.87787		0.00	0	0	
Total FRB17 SPOT								0.00	0	0	
Total For FRB17								0.00	0	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	106.45463			0.00	0	10,000,000
Total FRB18 SPOT									0.00	0	10,000,000
Total For FRB18									0.00	0	10,000,000
FRB19 On 14/04/2021 Spot Bond			11.58000	106.47493	11.58000	106.44219			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	104.08695			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	100.29602			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	105.84399			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	102.56672			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			8.31000	103.45617	8.31000	103.43319		3,873,231,168,000.00	466,092,800	302,380,000	
Total FRBC21 SPOT								3,873,231,168,000.00	466,092,800	302,380,000	
Total For FRBC21								3,873,231,168,000.00	466,092,800	302,380,000	
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.50511		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			3.37000	150.45288	3.37000	150.42051		0.00	0	20,000,000	
Total FRBI22 SPOT								0.00	0	20,000,000	
Total For FRBI22								0.00	0	20,000,000	
FRBI23 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	288.29304		70,600,000,000.00	20,000,000	20,000,000	
Total FRBI23 SPOT								70,600,000,000.00	20,000,000	20,000,000	
Total For FRBI23								70,600,000,000.00	20,000,000	20,000,000	
FRBI25 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	124.65295		0.00	0	0	
Total FRBI25 SPOT								0.00	0	0	
Total For FRBI25								0.00	0	0	
FRBI28 On 31/03/2028 Spot Bond			4.11000	169.41331	4.11000	169.37340		0.00	0	10,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI28 SPOT									0.00	0	10,000,000
Total For FRBI28									0.00	0	10,000,000
FRBI29 On 31/03/2029 Spot Bond			4.15000	4.15000	4.15000	85.33967			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			4.60000	4.60000	4.60000	194.75427			0.00	0	10,000,000
Total FRBI33 SPOT									0.00	0	10,000,000
Total For FRBI33									0.00	0	10,000,000
FRBI46 On 31/03/2046 Spot Bond			4.51000	90.53699	4.51000	90.51471			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	90.93971	4.54000	91.13105			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	82.69278			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			10.14000	10.14000	10.14000	55.10612			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			10.18000	10.18000	10.18000	54.36977			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	99.99995			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.85500	4.85500	4.85500	116.88683			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC176 On 20/09/2018 Spot Bond					0.00000	101.84319			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond					0.00000	101.80431			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond					0.00000	100.35665			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond					0.00000	102.08218				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179: On 06/08/2023 Spot Bond					0.00000	90.46316				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 20/12/2018 Spot Bond					0.00000	103.02980				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183: On 20/12/2018 Spot Bond					0.00000	102.36269				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond					0.00000	101.91737				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond					0.00000	101.92522				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond					0.00000	101.87825				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	110.34700	10.00000	110.31800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond					0.00000	102.02301				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond					0.00000	102.11240				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond					0.00000	103.99488				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC211 On 20/12/2019 Spot Bond					0.00000	101.98643				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC212 On 07/05/2020 Spot Bond					0.00000	100.66577				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2019 Spot Bond					0.00000	100.94254				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 04/11/2019 Spot Bond					0.00000	100.69339				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			4.03000	147.30504	4.03000	147.27076				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 20/05/2020 Spot Bond					0.00000	100.35253				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC226 On 31/01/2022 Spot Bond			4.89000	143.31923	4.89000	143.28258				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234 On 20/12/2020 Spot Bond					0.00000	102.85826				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC235 On 08/02/2020 Spot Bond					0.00000	104.68419				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23: On 19/10/2020 Spot Bond					0.00000	112.03085				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	105.05504				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	112.61547				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	112.02420				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	104.63649				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	104.41335				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	102.44889				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	105.10228				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	102.42432				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	101.94404				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	104.62890				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	98.43177				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond					0.00000	110.81772				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	104.28041				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	100.60329				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	101.98667				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	101.87630				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	103.26494				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	101.56782				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	101.02989				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	105.21663				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26(On 27/02/2023 Spot Bond			3.45500	104.10930	3.45500	104.08666				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	101.30029				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	101.25770				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	101.76101				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	101.25488				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	102.25193				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	100.25149				0.00	0	20,000,000
Total FRC266 SPOT										0.00	0	20,000,000
Total For FRC266										0.00	0	20,000,000
FRC26: On 06/08/2023 Spot Bond					0.00000	104.05386				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	100.92603				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	100.40515				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	100.87662				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	100.89433				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	101.41920	8.82000	102.09691				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	102.94466	9.80000	103.27635				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC271 On 12/12/2020 Spot Bond					0.00000	101.50001				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC276 On 12/12/2020 Spot Bond					0.00000	101.43244				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC277 On 04/03/2021 Spot Bond					0.00000	99.97848				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC278 On 27/03/2020 Spot Bond					0.00000	100.28567				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC279 On 21/11/2022 Spot Bond					0.00000	100.29477				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC280 On 20/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total FRC280 SPOT										0.00	0	5,000,000,000
Total For FRC280										0.00	0	5,000,000,000
FRC281 On 03/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.67000	4.67000	4.67000	144.29055				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			4.61000	4.61000	4.61000	144.56689				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			4.59000	4.59000	4.59000	144.65914				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01U 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
FRD17U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD18I 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
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD21I On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0
Total For FRD21U										0.00	0	0
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.62000	84.09288	4.62000	83.90033				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			4.47500	98.85259	4.47500	98.82842				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.66075				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.71316				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	102.35816				0.00	0	27,000,000,000
Total FRJ21 SPOT										0.00	0	27,000,000,000
Total For FRJ21										0.00	0	27,000,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.51912				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.69795				0.00	7,000,000,000	3,500,000,000
Total FRJ23 SPOT										0.00	7,000,000,000	3,500,000,000
Total For FRJ23										0.00	7,000,000,000	3,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.82164				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.72587				0.00	0	27,000,000,000
Total FRJ27 SPOT										0.00	0	27,000,000,000
Total For FRJ27										0.00	0	27,000,000,000
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	98.79800				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			3.72000	3.72000	3.72000	110.52340				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	100.94813				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.94813				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.86000	108.25835	3.86000	108.23364				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.90000	211.06151	3.90000	211.01299				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.65000	96.35945	4.65000	96.33544				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.93000	3.93000	3.93000	210.28283				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond					0.00000	101.01929				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.11000	122.13782	4.11000	122.10914				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	110.79700	3.70500	110.77217				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.39000	100.09185	4.39000	100.06760				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.05000	207.44139	4.05000	207.39286				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.10000	206.25155	4.10000	206.20306				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.64000	156.58171	3.64000	109.90618				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.13000	205.54171	4.13000	205.49320				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.22000	88.75529	5.22000	88.73183				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.90000	158.86790	4.90000	158.82712				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.75000	94.96923	4.75000	94.94533				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.42000	165.18131	4.42000	165.14104				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13 On 31/03/2028 Spot Bond			4.48000	164.37644	4.48000	164.33609			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.64000	193.92102	4.64000	193.87261			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond					0.00000	98.40374			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.68000	95.93979	4.68000	95.91581			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.93500	4.93500	4.93500	92.43774			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.46000	99.06992	4.46000	99.04573			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			4.29000	166.94095	4.29000	166.90082			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.41000	199.05880	4.41000	199.01035			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.42000	165.18131	4.42000	165.14104			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.42000	165.18131	4.42000	165.14104			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.71000	161.33287	4.71000	161.29228			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14 On 31/01/2025 Spot Bond			4.41000	120.00434	4.41000	119.97521			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS147 On 31/01/2022 Spot Bond			3.73000	148.72615	3.73000	148.69271			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.77000	160.54969	4.77000	160.50904			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.81000	160.03003	4.81000	159.98934			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.38000	120.21579	4.38000	120.18670			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.78000	160.41959	4.78000	160.37894			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.82000	4.82000	4.82000	159.85971			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS157 On 19/05/2019 Spot Bond					0.00000	131.42997			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS158 On 20/06/2022 Spot Bond					0.00000	70.04826			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS159 On 06/06/2023 Spot Bond					0.00000	77.59828			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	81.71313			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	83.67125			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS162 On 20/06/2022 Spot Bond					0.00000	56.87655			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16: On 06/06/2023 Spot Bond					0.00000	63.54808				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	69.18076				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	71.85779				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	34.02227				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	47.06885				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	45.58540				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	35.23541				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17: On 01/08/2022 Spot Bond					0.00000	172.11156				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17: On 16/10/2022 Spot Bond					0.00000	101.16311				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	101.23611				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS175 On 26/01/2024 Spot Bond					0.00000	62.06951			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	62.06941			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	85.26356			0.00	0	0
Total FRS177 SPOT									0.00	0	0
Total For FRS177									0.00	0	0
FRS178 On 02/08/2019 Spot Bond					0.00000	108.79508			0.00	0	0
Total FRS178 SPOT									0.00	0	0
Total For FRS178									0.00	0	0
FRS179 On 15/08/2019 Spot Bond					0.00000	101.05045			0.00	0	0
Total FRS179 SPOT									0.00	0	0
Total For FRS179									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.45000	3.45000	3.45000	289.34160			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			3.34000	3.34000	3.34000	290.79083			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	281.46007			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			3.52000	149.73055	3.52000	149.69773			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.91007			0.00	10,770,400	5,167,500
Total FRS49 SPOT									0.00	10,770,400	5,167,500
Total For FRS49									0.00	10,770,400	5,167,500
FRS51 On 31/01/2022 Spot Bond			3.22000	151.17934	3.22000	151.14741			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	100.67808			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			3.70000	104.77020	3.70000	104.74673			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			3.42000	81.64991	3.42000	111.65559			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	126.05882			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	125.83566			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.25000	4.25000	4.25000	279.05783			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.25000	103.55504	8.25000	103.53230		19,593,083,400,000.00	2,374,919,200	523,722,700	
Total FRX19 SPOT								19,593,083,400,000.00	2,374,919,200	523,722,700	
Total For FRX19								19,593,083,400,000.00	2,374,919,200	523,722,700	
FRX20 On 01/10/2020 Spot Bond			8.48000	104.22178	8.48000	104.19813		48,800,704,000.00	5,754,800	0	
Total FRX20 SPOT								48,800,704,000.00	5,754,800	0	
Total For FRX20								48,800,704,000.00	5,754,800	0	
FRX23 On 28/02/2023 Spot Bond			9.21000	9.21000	9.21000	94.78950		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			9.72000	107.24398	9.72000	107.21616		89,401,336,848,000.00	9,197,668,400	3,282,853,200	
Total FRX24 SPOT								89,401,336,848,000.00	9,197,668,400	3,282,853,200	
Total For FRX24								89,401,336,848,000.00	9,197,668,400	3,282,853,200	
FRX25 On 26/07/2025 Spot Bond			9.93000	105.99736	9.93000	100.13027		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			10.08000	100.88144	10.08000	100.85435		49,416,192,000.00	4,902,400	542,141,900	
Total FRX26 SPOT								49,416,192,000.00	4,902,400	542,141,900	
Total For FRX26								49,416,192,000.00	4,902,400	542,141,900	
FRX27 On 07/03/2027 Spot Bond			10.11000	100.36839	10.11000	100.34149		1,380,710,568,000.00	136,568,800	1,314,854,800	
Total FRX27 SPOT								1,380,710,568,000.00	136,568,800	1,314,854,800	
Total For FRX27								1,380,710,568,000.00	136,568,800	1,314,854,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX28 On 26/07/2028 Spot Bond			10.30000	106.04890	10.30000	99.95077			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			10.58500	95.45238	10.58500	95.42563			0.00	0	10,000,000
Total FRX30 SPOT									0.00	0	10,000,000
Total For FRX30									0.00	0	10,000,000
FRX31 On 21/02/2031 Spot Bond			10.76000	91.81470	10.76000	91.78856			0.00	0	20,000,000
Total FRX31 SPOT									0.00	0	20,000,000
Total For FRX31									0.00	0	20,000,000
FRX32 On 31/03/2032 Spot Bond			10.75000	99.61299	10.75000	102.84345			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.68000	73.13600	11.68000	73.11332			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.70457			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.79341			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.84319			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	102.10911			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									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	100.36952			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	100.33551			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.34490				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	100.38615				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	100.41686				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	101.01575				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.54070			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	100.56676			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	100.57881			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	100.58851			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	101.23940			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	100.49936			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	99.94842			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.16374			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	100.16563			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.17786			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	100.19289			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	100.20227			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.81038				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT08 On 24/06/2019 Spot Bond					0.00000	101.98673				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	101.22172				0.00	1,000,000,000	500,000,000
Total GRT09 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT09										0.00	1,000,000,000	500,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	100.89220				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	100.51243				0.00	0	90,000,000
Total GRT11 SPOT										0.00	0	90,000,000
Total For GRT11										0.00	0	90,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	102.24738				0.00	0	100,000,000
Total GRT12 SPOT										0.00	0	100,000,000
Total For GRT12										0.00	0	100,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	101.14368				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	102.74679				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	101.22098				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.99106				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.90000	104.84553	9.90000	104.81785				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	99.93322				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	102.81916				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT20 On 03/04/2024 Spot Bond					0.00000	101.50650			0.00	60,000,000	60,000,000
Total GRT20 SPOT									0.00	60,000,000	60,000,000
Total For GRT20									0.00	60,000,000	60,000,000
GRT21 On 03/04/2024 Spot Bond			10.48000	98.19125	10.48000	101.16845			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	101.13789			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	101.40269			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	99.85000			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	99.84425			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	99.83843			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	101.35084			0.00	0	0
Total HC2T2 SPOT									0.00	0	0
Total For HC2T2									0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	108.24171			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond					0.00000	100.91880			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	101.47749			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	101.30468			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	101.32088			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	101.55794			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	101.61162			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
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	110.34700	10.00000	110.31800			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	100.38240			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	101.34571			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF09 On 15/04/2019 Spot Bond					0.00000	101.34322			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	101.54789			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.59000	102.91071	8.59000	102.88719		21,470,316,732,000.00	2,499,454,800	254,612,100	
Total HWAY20 SPOT								21,470,316,732,000.00	2,499,454,800	254,612,100	
Total For HWAY20								21,470,316,732,000.00	2,499,454,800	254,612,100	
HWAY2 On 31/07/2020 Spot Bond			100.00000	29.78826	100.00000	29.72269		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			3.81500	284.65912	3.81500	284.59432		1,220,800,000,000.00	320,000,000	320,000,000	
Total HWAY23 SPOT								1,220,800,000,000.00	320,000,000	320,000,000	
Total For HWAY23								1,220,800,000,000.00	320,000,000	320,000,000	
HWAY2 On 07/12/2024 Spot Bond			3.98000	3.98000	3.98000	285.60290		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			3.75000	83.37412	3.75000	96.65614		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			10.74500	89.58098	10.74500	89.55550		620,639,796,000.00	57,760,800	1,838,444,200	
Total HWAY34 SPOT								620,639,796,000.00	57,760,800	1,838,444,200	
Total For HWAY34								620,639,796,000.00	57,760,800	1,838,444,200	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.99188	100.00000	9.96988		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			10.74500	89.31931	10.74500	89.29390		0.00	0	300,000,000	
Total HWAY35 SPOT								0.00	0	300,000,000	
Total For HWAY35								0.00	0	300,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.99176	100.00000	9.96976		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	101.13845		0.00	0	0	
Total HWF08 SPOT								0.00	0	0	
Total For HWF08								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF09 On 19/09/2019 Spot Bond					0.00000	102.05142			0.00	700,000,000	1,900,000,000
Total HWF09 SPOT									0.00	700,000,000	1,900,000,000
Total For HWF09									0.00	700,000,000	1,900,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	110.34700	10.00000	110.31800			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			2.96000	130.72111	2.96000	130.69441		45,686,120,000,000.00	15,434,500,000	96,573,148,300	
Total I2025 SPOT								15,686,120,000,000.00	15,434,500,000	96,573,148,300	
Total For I2025								15,686,120,000,000.00	15,434,500,000	96,573,148,300	
I2029 On 31/03/2029 Spot Bond			3.07500	99.48343	3.07500	99.46277		40,314,480,000,000.00	13,110,400,000	45,720,150,000	
Total I2029 SPOT								10,314,480,000,000.00	13,110,400,000	45,720,150,000	
Total For I2029								10,314,480,000,000.00	13,110,400,000	45,720,150,000	
I2033 On 28/02/2033 Spot Bond			3.12000	100.80656	3.12000	100.78541		208,416,000,000.00	66,800,000	59,309,397,700	
Total I2033 SPOT								208,416,000,000.00	66,800,000	59,309,397,700	
Total For I2033								208,416,000,000.00	66,800,000	59,309,397,700	
I2038 On 31/01/2038 Spot Bond			3.10000	121.41303	3.10000	121.38778		16,016,460,000,000.00	5,166,600,000	169,239,734,100	
Total I2038 SPOT								16,016,460,000,000.00	5,166,600,000	169,239,734,100	
Total For I2038								16,016,460,000,000.00	5,166,600,000	169,239,734,100	
I2046 On 31/03/2046 Spot Bond			3.13500	116.41239	3.13500	116.38802		29,524,176,000,000.00	9,417,600,000	157,439,265,400	
Total I2046 SPOT								29,524,176,000,000.00	9,417,600,000	157,439,265,400	
Total For I2046								29,524,176,000,000.00	9,417,600,000	157,439,265,400	
I2050 On 31/12/2050 Spot Bond			3.14000	120.78023	3.14000	120.75502		55,224,122,000,000.00	17,587,300,000	125,277,634,808	
Total I2050 SPOT								55,224,122,000,000.00	17,587,300,000	125,277,634,808	
Total For I2050								55,224,122,000,000.00	17,587,300,000	125,277,634,808	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL100 On 24/05/2020 Spot Bond					0.00000	100.23067			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			9.37500	9.37500	9.37500	101.56486			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	100.70583			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	101.12959			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	100.62552			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	100.27772			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			3.91000	283.43928	3.91000	283.37407			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	99.91109			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.29929			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	100.29927			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	100.31133			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	100.30722			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL116 On 20/06/2020 Spot Bond					0.00000	101.66909			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	101.15181			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.92005			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	100.42217			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.32000	3.32000	3.32000	150.66235			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	110.34700	10.00000	110.31800			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			8.19500	8.19500	8.19500	101.51564	1,803,563,795,000.00	220,081,000	134,701,900		
Total IBL45 SPOT							1,803,563,795,000.00	220,081,000	134,701,900		
Total For IBL45							1,803,563,795,000.00	220,081,000	134,701,900		
IBL46 On 15/01/2020 Spot Bond			8.36000	8.36000	8.36000	99.56688	225,154,864,000.00	26,932,400	220,303,800		
Total IBL46 SPOT							225,154,864,000.00	26,932,400	220,303,800		
Total For IBL46							225,154,864,000.00	26,932,400	220,303,800		
IBL50 On 02/08/2020 Spot Bond			9.21000	100.61229	9.21000	100.58767		0.00	0	0	
Total IBL50 SPOT								0.00	0	0	
Total For IBL50								0.00	0	0	
IBL56 On 31/01/2019 Spot Bond					0.00000	100.83317		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			7.93500	100.96150	7.93500	100.94033		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			10.06000	101.29374	10.06000	101.26672		0.00	0	0	
Total IBL60 SPOT								0.00	0	0	
Total For IBL60								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond					0.00000	101.43000			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	100.92152			0.00	0	50,000,000
Total IBL64 SPOT									0.00	0	50,000,000
Total For IBL64									0.00	0	50,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	100.80651			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			4.02000	147.35216	4.02000	147.31789			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	101.23502			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	100.33241			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	100.76932			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.11000	102.49815	10.11000	102.47068			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			7.76500	101.85796	7.76500	101.83695			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	101.03836			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL83 On 22/03/2019 Spot Bond					0.00000	101.70615			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	100.71144			0.00	680,000,000	340,000,000
Total IBL85 SPOT									0.00	680,000,000	340,000,000
Total For IBL85									0.00	680,000,000	340,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	101.41515			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			8.06500	103.95080	8.06500	103.92847			480,674,000.00	59,600	0
Total IBL87 SPOT									480,674,000.00	59,600	0
Total For IBL87									480,674,000.00	59,600	0
IBL88 On 20/05/2021 Spot Bond			9.38000	105.17565	9.38000	105.14944			130,926,040,000.00	13,958,000	0
Total IBL88 SPOT									130,926,040,000.00	13,958,000	0
Total For IBL88									130,926,040,000.00	13,958,000	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	23.03078	100.00000	22.98008			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.17661			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	101.26055			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.02816			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL95 On 12/09/2021 Spot Bond					0.00000	101.30148			0.00	800,000,000	400,000,000
Total IBL95 SPOT									0.00	800,000,000	400,000,000
Total For IBL95									0.00	800,000,000	400,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.71762			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	101.44593			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.11465			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			7.93500	104.45577	7.93500	104.43357			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	9.43537	100.00000	9.41459			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	99.93960			0.00	0	0
Total IDCC01 SPOT									0.00	0	0
Total For IDCC01									0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.85511			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	101.04186			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.88000	102.03074	8.88000	102.00652			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	100.73614			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG06 On 24/11/2024 Spot Bond			10.03000	100.46207	10.03000	100.43536			3,352,471,332,000.00	334,244,400	1,456,164,900
Total IDCG06 SPOT									3,352,471,332,000.00	334,244,400	1,456,164,900
Total For IDCG06									3,352,471,332,000.00	334,244,400	1,456,164,900
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.49935			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			11.71000	100.72227	11.71000	100.63682			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	100.59332			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	99.95532			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.88000	102.22097	10.88000	102.19138			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	100.90781			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.93522			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.51551			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.88980			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.76006	100.00000	6.74510			0.00	0	0
Total IDCP2U SPOT									0.00	0	0
Total For IDCP2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.18000	99.86935	9.18000	99.84485			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.03000	105.10955	8.03000	105.08695			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
Total For IN302U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN378U SPOT									0.00	0	0
Total For IN378U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	110.34700	10.00000	110.31800				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	101.87485				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	99.97642				0.00	20,000,000,000	40,000,000,000
Total ING232 SPOT										0.00	20,000,000,000	40,000,000,000
Total For ING232										0.00	20,000,000,000	40,000,000,000
ING335 On 15/08/2019 Spot Bond					0.00000	102.76875				0.00	10,490,625,000	20,981,050,000
Total ING335 SPOT										0.00	10,490,625,000	20,981,050,000
Total For ING335										0.00	10,490,625,000	20,981,050,000
ING360 On 22/09/2022 Spot Bond					0.00000	101.91488				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	100.00000				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	100.78661				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.78680				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.84225				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.69437				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	102.16797				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV03 On 11/02/2021 Spot Bond					0.00000	100.76316				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			11.68000	103.06597	11.68000	103.03418				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	102.93492				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	110.34700	10.00000	110.31800				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	101.78122				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	99.97784				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.98599				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	102.14653				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.87073				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	101.71592				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	101.73582				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF19 On 22/12/2022 Spot Bond					0.00000	101.75572			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.78253			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.84981			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.94234			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	100.67037			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPFC19 On 26/10/2018 Spot Bond					0.00000	100.79207			0.00	0	0
Total IPFC19 SPOT									0.00	0	0
Total For IPFC19									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.26011	2.75000	100.25266			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			6.38000	141.09900	6.38000	141.05724			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	100.31176			0.00	20,000,000	10,000,000
Total IV025 SPOT									0.00	20,000,000	10,000,000
Total For IV025									0.00	20,000,000	10,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	101.15341			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030 On 31/01/2025 Spot Bond			4.96000	4.96000	4.96000	116.17125			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	116.17125			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	99.79489			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	101.17923			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			11.58000	102.63602	11.58000	102.60462			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	109.29669			0.00	30,000,000	30,000,000
Total IV035 SPOT									0.00	30,000,000	30,000,000
Total For IV035									0.00	30,000,000	30,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.29510			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	102.15370			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.47000	5.47000	5.47000	140.66486			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	105.28130			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			11.93000	105.25163	11.93000	105.21849			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	100.43799			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV043 On 21/11/2021 Spot Bond			11.82000	11.82000	11.82000	105.29845			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	101.03899			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			5.02000	142.72786	5.02000	142.69088			0.00	0	10,000,000
Total IV045 SPOT									0.00	0	10,000,000
Total For IV045									0.00	0	10,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.20394			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.08000	156.57292	5.08000	156.53199			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
IVA853 On 06/09/2018 Spot Bond			7.25000	7.25000	7.25000	99.84135			0.00	0	0
Total IVA853 SPOT									0.00	0	0
Total For IVA853									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA854 On 13/09/2018 Spot Bond			7.25000	7.25000	7.25000	99.70294			0.00	0	0
Total IVA854 SPOT									0.00	0	0
Total For IVA854									0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.25000	7.25000	7.25000	99.56491			0.00	0	0
Total IVA855 SPOT									0.00	0	0
Total For IVA855									0.00	0	0
IVA856 On 27/09/2018 Spot Bond			7.35000	7.35000	7.35000	99.41942			0.00	0	0
Total IVA856 SPOT									0.00	0	0
Total For IVA856									0.00	0	0
IVA857 On 04/10/2018 Spot Bond			7.35000	7.35000	7.35000	99.28029			0.00	0	0
Total IVA857 SPOT									0.00	0	0
Total For IVA857									0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.35000	7.35000	7.35000	99.00319			0.00	0	0
Total IVA859 SPOT									0.00	0	0
Total For IVA859									0.00	0	0
IVA861 On 01/11/2018 Spot Bond			7.45000	7.45000	7.45000	98.71054			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			7.45000	7.45000	7.45000	98.43289			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			7.45000	7.45000	7.45000	98.15680			0.00	0	0
Total IVA865 SPOT									0.00	0	0
Total For IVA865									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.34700	10.00000	110.31800			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.49151			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	101.48793			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	101.52223			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC035 On 30/06/2019 Spot Bond					0.00000	99.61812				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.53500	101.85944	8.53500	101.83631				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	55.38360	100.00000	55.26169				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			9.45000	100.80066	9.45000	100.77536				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	100.32370				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.91988				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	100.69479				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	99.83846				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.36803				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	101.06255				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	101.22288				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC092 On 24/11/2019 Spot Bond					0.00000	100.25204				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	100.24127				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			10.30000	103.97521	10.30000	103.94668				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	101.68363				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.92028				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	101.71057				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	99.83729				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	102.01073				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	101.69261				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	100.92014				0.00	260,000,000	130,000,000
Total IVC108 SPOT										0.00	260,000,000	130,000,000
Total For IVC108										0.00	260,000,000	130,000,000
IVC109 On 19/05/2021 Spot Bond					0.00000	100.37235				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			9.95000	102.42040	9.95000	102.39337				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC111 On 19/05/2020 Spot Bond					0.00000	100.33473				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	102.04185				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	100.47281				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	100.31840				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	101.73564				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	101.34265				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	101.89183				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.86741				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	101.54001				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	101.57198				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	101.52522				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	101.00856				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC131 On 08/05/2019 Spot Bond					0.00000	101.04977				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	100.06353				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.93053				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.90499				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.81944				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	100.69235				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	100.12652				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF47U SPOT									0.00	0	0
Total For IVF47U									0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF51U SPOT									0.00	0	0
Total For IVF51U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.95692			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
KAP002 On 13/06/2019 Spot Bond					0.00000	99.76733			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	99.93089			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.67465			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.50000	105.57503	9.50000	105.54826			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP008 On 28/11/2019 Spot Bond					0.00000	100.66903			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	100.24540			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	102.47245			0.00	0	20,000,000
Total KAP010 SPOT									0.00	0	20,000,000
Total For KAP010									0.00	0	20,000,000
KAP012 On 01/12/2022 Spot Bond					0.00000	100.00012			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.35324			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	102.29850			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.33677			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			10.27000	123.50042	10.27000	123.46681		144,880,944,000.00		14,107,200	2,538,000
Total KW01 SPOT								144,880,944,000.00		14,107,200	2,538,000
Total For KW01								144,880,944,000.00		14,107,200	2,538,000
LBK05 On 28/02/2019 Spot Bond					0.00000	100.41465			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.91224			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK11 On 28/11/2019 Spot Bond			9.79000	102.36666	9.79000	102.34007			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/I On 28/11/2019 Spot Bond			9.62000	102.55989	9.62000	102.53370			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	100.25799	9.71000	100.23215			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	105.48341			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	100.09067			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	102.78471			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	105.71687			0.00	500,000,000	1,850,000,000
Total LBK18 SPOT									0.00	500,000,000	1,850,000,000
Total For LBK18									0.00	500,000,000	1,850,000,000
LBK20 On 08/06/2022 Spot Bond			10.16000	102.54339	10.16000	102.51562			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
LBK21 On 04/09/2018 Spot Bond					0.00000	99.97925			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	100.16020			0.00	0	130,000,000
Total LBK22 SPOT									0.00	0	130,000,000
Total For LBK22									0.00	0	130,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	99.95266			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			10.31000	104.02342	10.31000	103.99486			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK25 On 25/03/2019 Spot Bond					0.00000	101.55288			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	101.83111			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.75340			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			11.10500	100.02395	11.10500	99.99459			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			10.11000	100.86941	10.11000	100.84224			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.94000	100.90624	8.94000	100.88226		934,653,756,000.00		104,547,400	781,700,600
Total LGL04 SPOT								934,653,756,000.00		104,547,400	781,700,600
Total For LGL04								934,653,756,000.00		104,547,400	781,700,600
LGL05 On 12/12/2021 Spot Bond					0.00000	100.89252			0.00	20,000,000	10,000,000
Total LGL05 SPOT									0.00	20,000,000	10,000,000
Total For LGL05									0.00	20,000,000	10,000,000
LGL06 On 04/10/2022 Spot Bond			10.21000	104.21373	10.21000	104.18537			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.35632			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	102.33526			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	102.85822			0.00	1,000,000,000	1,000,000,000
Total LGL09 SPOT									0.00	1,000,000,000	1,000,000,000
Total For LGL09									0.00	1,000,000,000	1,000,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHC06L On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC06U SPOT									0.00	0	0
Total For LHC06U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	101.17567			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			9.76500	104.67177	9.76500	104.64429			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			13.79000	104.87833	13.79000	104.84034			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	100.74958			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	100.66482			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	100.74332			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	102.22093			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	100.33367			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	101.04859			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	100.37606			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	100.05915				0.00	22,500,000,000	22,500,000,000
Total MAQ0J1 SPOT										0.00	22,500,000,000	22,500,000,000
Total For MAQ0J1										0.00	22,500,000,000	22,500,000,000
MAQ0J On 28/12/2020 Spot Bond					0.00000	100.05711				0.00	7,500,000,000	7,500,000,000
Total MAQ0J2 SPOT										0.00	7,500,000,000	7,500,000,000
Total For MAQ0J2										0.00	7,500,000,000	7,500,000,000
MAQ11 On 09/11/2018 Spot Bond					0.00000	100.52703				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	99.85912				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.74132				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 16/10/2018 Spot Bond					0.00000	99.14895				0.00	0	0
Total MAQ123 SPOT										0.00	0	0
Total For MAQ123										0.00	0	0
MAQ12 On 08/11/2018 Spot Bond					0.00000	98.69217				0.00	0	0
Total MAQ125 SPOT										0.00	0	0
Total For MAQ125										0.00	0	0
MAQ12 On 25/09/2018 Spot Bond					0.00000	99.56875				0.00	0	0
Total MAQ126 SPOT										0.00	0	0
Total For MAQ126										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	100.42578				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	102.33603				0.00	0	100,000,000
Total MBF049 SPOT										0.00	0	100,000,000
Total For MBF049										0.00	0	100,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	100.93049				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.97742			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.95260			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	100.53320			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	100.29507			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	100.38347			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	99.80502			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	101.21823			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	100.15904			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	100.73365			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP03 On 23/02/2021 Spot Bond					0.00000	100.25134			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	100.25576			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	101.16314			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.87405			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.85668			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.16500	103.97618	8.16500	103.95345			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	104.07404	8.00000	104.05174			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			8.09500	103.91389	8.09500	103.89136			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	103.43509	8.91000	103.41046			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	101.36500			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	101.41918			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			8.18500	101.86045	8.18500	101.83823			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			9.70500	102.48450	9.70500	102.45812			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	101.68971			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.59000	9.59000	9.59000	102.73401			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	100.18986			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	101.11055			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	101.20072			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	103.44038			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	102.72649			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	101.75753			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			9.53000	9.53000	9.53000	105.82273		2,644,151,868,000.00	277,455,600	490,351,000	
Total MMIG02 SPOT								2,644,151,868,000.00	277,455,600	490,351,000	
Total For MMIG02								2,644,151,868,000.00	277,455,600	490,351,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.07967		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			11.73000	11.73000	11.73000	98.65477		0.00	0	0	
Total MMIG04 SPOT								0.00	0	0	
Total For MMIG04								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2022 Spot Bond			10.36000	10.36000	10.36000	102.21950			1,812,059,312,000.00	174,909,200	1,629,587,700
Total MMIG05 SPOT									1,812,059,312,000.00	174,909,200	1,629,587,700
Total For MMIG05									1,812,059,312,000.00	174,909,200	1,629,587,700
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.96312			0.00	0	100,000,000
Total MMIG06 SPOT									0.00	0	100,000,000
Total For MMIG06									0.00	0	100,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	100.19110			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	102.22860			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	101.76639			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	101.77512			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	101.83415			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	102.73453			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.19614			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.22478			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN13 On 04/06/2025 Spot Bond					0.00000	99.97690			0.00	20,000,000	1,010,000,000
Total MTN13 SPOT									0.00	20,000,000	1,010,000,000
Total For MTN13									0.00	20,000,000	1,010,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0
Total For MWA3U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.61717			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	100.30166			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
N5D23 On 20/09/2019 Spot Bond					0.00000	101.96389			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	109.83651			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	101.61191			0.00	0	0
Total N6A19 SPOT									0.00	0	0
Total For N6A19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6B26 On 20/03/2020 Spot Bond					0.00000	101.99090			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.73866			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.75913			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.86337			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	102.21083			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	102.66005			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			10.01000	96.50926	10.01000	96.48365		562,489,928,000.00		56,192,800	0
Total NAM01 SPOT								562,489,928,000.00		56,192,800	0
Total For NAM01								562,489,928,000.00		56,192,800	0
NAM02 On 29/06/2020 Spot Bond			9.28000	102.24704	9.28000	102.22171		8,767,031,296,000.00		944,723,200	153,610,000
Total NAM02 SPOT								8,767,031,296,000.00		944,723,200	153,610,000
Total For NAM02								8,767,031,296,000.00		944,723,200	153,610,000
NAM03 On 01/08/2023 Spot Bond			9.96000	101.29203	9.96000	101.26528		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			10.73000	99.79730	10.73000	99.76897		308,667,764,000.00		28,766,800	560,996,100
Total NAM04 SPOT								308,667,764,000.00		28,766,800	560,996,100
Total For NAM04								308,667,764,000.00		28,766,800	560,996,100
NBK11A On 28/11/2020 Spot Bond			8.67000	102.87356	8.67000	102.84983		40,629,825,648,000.00		4,686,254,400	988,111,500
Total NBK11A SPOT								40,629,825,648,000.00		4,686,254,400	988,111,500
Total For NBK11A								40,629,825,648,000.00		4,686,254,400	988,111,500
NBK12A On 19/03/2021 Spot Bond			8.67500	105.87737	8.67500	105.85294		0.00		0	0
Total NBK12A SPOT								0.00		0	0
Total For NBK12A								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.38000	104.29957	9.38000	104.27359			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			9.76000	104.33357	9.76000	104.30656			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.00000	102.48320	9.00000	102.45855			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			9.63000	98.15357	9.63000	98.12849			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.86500	98.58728	9.86500	98.56149		1,573,435,932,000.00		159,496,800	337,941,700
Total NBK16A SPOT								1,573,435,932,000.00		159,496,800	337,941,700
Total For NBK16A								1,573,435,932,000.00		159,496,800	337,941,700
NBK17/ On 22/04/2026 Spot Bond			10.04000	103.17448	10.04000	103.14687			0.00	0	1,230,000,000
Total NBK17A SPOT									0.00	0	1,230,000,000
Total For NBK17A									0.00	0	1,230,000,000
NBK18/ On 01/06/2020 Spot Bond			8.63500	103.36943	8.63500	103.34555			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			9.78000	102.04353	9.78000	102.01691		1,188,211,320,000.00		121,494,000	0
Total NBK19A SPOT								1,188,211,320,000.00		121,494,000	0
Total For NBK19A								1,188,211,320,000.00		121,494,000	0
NBK20/ On 01/06/2026 Spot Bond			10.07000	104.19098	10.07000	104.16301		3,407,337,564,000.00		338,365,200	610,164,800
Total NBK20A SPOT								3,407,337,564,000.00		338,365,200	610,164,800
Total For NBK20A								3,407,337,564,000.00		338,365,200	610,164,800
NBK20I On 25/06/2021 Spot Bond					0.00000	101.83799			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			10.49000	102.07102	10.49000	102.04266			0.00	0	20,000,000
Total NBK21A SPOT									0.00	0	20,000,000
Total For NBK21A									0.00	0	20,000,000
NBK22/ On 19/11/2022 Spot Bond			10.10000	102.82443	10.10000	102.79690			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23/ On 19/11/2025 Spot Bond			10.00000	106.56348	10.00000	106.53524			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	100.56181			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.08000	108.22864	10.08000	108.19972			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	100.50027			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			9.66000	9.66000	9.66000	104.03337			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	101.88517			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	15.82559	100.00000	15.79076			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.19438			0.00	20,000,000	10,000,000
Total NBK26B SPOT									0.00	20,000,000	10,000,000
Total For NBK26B									0.00	20,000,000	10,000,000
NBK27/ On 10/05/2026 Spot Bond			10.28000	108.05744	10.28000	108.02801		6,402,038,592,000.00	0.00	622,766,400	111,478,700
Total NBK27A SPOT								6,402,038,592,000.00		622,766,400	111,478,700
Total For NBK27A								6,402,038,592,000.00		622,766,400	111,478,700
NBK28/ On 02/08/2023 Spot Bond			10.01000	100.87974	10.01000	100.85297		8,415,751,344,000.00	0.00	840,734,400	150,496,200
Total NBK28A SPOT								8,415,751,344,000.00		840,734,400	150,496,200
Total For NBK28A								8,415,751,344,000.00		840,734,400	150,496,200
NBK28I On 19/11/2020 Spot Bond					0.00000	101.23596			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			10.23000	102.41844	10.23000	102.39068			0.00	0	464,418,800
Total NBK29A SPOT									0.00	0	464,418,800
Total For NBK29A									0.00	0	464,418,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK29I On 18/02/2019 Spot Bond					0.00000	100.69150			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.77500	99.65579	9.77500	99.62995			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.66441			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	100.41384			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	100.16367			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	100.95184			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	102.30277			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	102.63119			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	103.51385			0.00	60,000,000	30,000,000
Total NBK36B SPOT									0.00	60,000,000	30,000,000
Total For NBK36B									0.00	60,000,000	30,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	100.91476			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	102.43141			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			7.74500	103.33695	7.74500	109.00357		438,583,860,000.00		56,628,000	18,254,400
Total NBK3A SPOT								438,583,860,000.00		56,628,000	18,254,400
Total For NBK3A								438,583,860,000.00		56,628,000	18,254,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			100.00000	50.21588	100.00000	55.72555			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			11.50500	11.50500	11.50500	51.18084			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.86062			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	100.58533			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	100.90285			0.00	0	26,000,000
Total NBK42B SPOT									0.00	0	26,000,000
Total For NBK42B									0.00	0	26,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	100.74658			0.00	20,000,000	10,000,000
Total NBK43B SPOT									0.00	20,000,000	10,000,000
Total For NBK43B									0.00	20,000,000	10,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.43546			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	100.99414			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	100.45845			0.00	0	0
Total NBK46B SPOT									0.00	0	0
Total For NBK46B									0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.08075			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.15679			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.84310			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10.67500	104.79387	10.67500	104.76427			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.83287			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			10.71000	103.87583	10.71000	103.84638		1,286,613,720,000.00		120,132,000	20,519,700
Total NCLN85 SPOT								1,286,613,720,000.00		120,132,000	20,519,700
Total For NCLN85								1,286,613,720,000.00		120,132,000	20,519,700
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.84310			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.85935			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.87980			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.78141			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	101.32421			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	100.34185				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.46500	8.46500	8.46500	105.37760				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	102.10068				0.00	24,209,800	12,104,900
Total NED16 SPOT										0.00	24,209,800	12,104,900
Total For NED16										0.00	24,209,800	12,104,900
NED17 On 14/10/2019 Spot Bond					0.00000	101.31260				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	101.31190				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	104.39207				0.00	20,000,000	10,000,000
Total NED19 SPOT										0.00	20,000,000	10,000,000
Total For NED19										0.00	20,000,000	10,000,000
NED20 On 01/07/2020 Spot Bond			10.29000	103.58673	10.29000	103.55849				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	105.16524				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	103.93689				0.00	0	0
Total NEDT1B 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 NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	100.40527				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	107.44216				0.00	0	10,000,000
Total NGL01 SPOT										0.00	0	10,000,000
Total For NGL01										0.00	0	10,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	107.54408				0.00	20,000,000	20,000,000
Total NGL02 SPOT										0.00	20,000,000	20,000,000
Total For NGL02										0.00	20,000,000	20,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.20687				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.49459				0.00	500,000,000	500,000,000
Total NGL04 SPOT										0.00	500,000,000	500,000,000
Total For NGL04										0.00	500,000,000	500,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.05150				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	102.18091				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.34700	10.00000	110.31800				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	104.16694	13.50000	104.12997				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	99.79124				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	104.09863				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	103.25479				0.00	0	0
Total NHM005 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 NHM005									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.71500	3.71500	3.71500	124.98432			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			4.50000	4.50000	4.50000	87.16439		360,000,000,000.00		80,000,000	50,000,000
Total NI29 SPOT								360,000,000,000.00		80,000,000	50,000,000
Total For NI29								360,000,000,000.00		80,000,000	50,000,000
NI38 On 31/01/2038 Spot Bond			4.42000	4.42000	4.42000	99.62810		0.00		0	0
Total NI38 SPOT								0.00		0	0
Total For NI38								0.00		0	0
NILB11 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	124.21266		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	121.39311		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			4.33000	4.33000	4.33000	166.35705		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			4.64000	162.25221	4.64000	162.21169		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			4.57000	76.10647	4.57000	97.46546		0.00		0	0
Total NILB17 SPOT								0.00		0	0
Total For NILB17								0.00		0	0
NMP20 On 24/07/2020 Spot Bond			8.64000	102.26142	8.64000	102.23791		12,478,478,976,000.00		1,444,268,400	251,421,500
Total NMP20N SPOT								12,478,478,976,000.00		1,444,268,400	251,421,500
Total For NMP20N								12,478,478,976,000.00		1,444,268,400	251,421,500
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	92.26030		0.00		0	0
Total NN02 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 NN02										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.27000	9.27000	9.27000	102.16703				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	100.27888				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	100.92208				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	100.29663				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	100.29703				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.47000	9.47000	9.47000	102.16997				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	100.29610				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	100.30989				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.67000	9.67000	9.67000	102.17293				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	100.30995				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	100.34209				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	100.31931				0.00	0	0
Total NQF1D8 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 NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.94500	104.15262	7.94500	104.13038			139,704,880,000.00	17,584,000	81,069,100
Total NRA018 SPOT									139,704,880,000.00	17,584,000	81,069,100
Total For NRA018									139,704,880,000.00	17,584,000	81,069,100
NRA02: On 31/10/2022 Spot Bond			9.58000	113.17479	9.58000	113.14602			178,308,987,736,000.00	18,612,629,200	4,006,190,300
Total NRA022 SPOT									178,308,987,736,000.00	18,612,629,200	4,006,190,300
Total For NRA022									178,308,987,736,000.00	18,612,629,200	4,006,190,300
NRA02: On 31/05/2023 Spot Bond			4.04000	178.81886	4.04000	178.77708			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			11.38000	108.35391	11.38000	108.32115			9,803,956,488,000.00	861,507,600	6,405,473,900
Total NRA028 SPOT									9,803,956,488,000.00	861,507,600	6,405,473,900
Total For NRA028									9,803,956,488,000.00	861,507,600	6,405,473,900
NRA02: On 30/11/2028 Spot Bond			100.00000	15.17523	100.00000	15.14164			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	100.33295			0.00	420,000,000	210,000,000
Total NTC18 SPOT									0.00	420,000,000	210,000,000
Total For NTC18									0.00	420,000,000	210,000,000
NTC19 On 27/07/2020 Spot Bond					0.00000	101.83582			0.00	20,000,000	10,000,000
Total NTC19 SPOT									0.00	20,000,000	10,000,000
Total For NTC19									0.00	20,000,000	10,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	101.59429			0.00	0	0
Total NTC20 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 NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.28757			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	100.45332			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	100.46353			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	101.54896			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	100.30462			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	101.33619			0.00	0	18,000,000
Total OML02 SPOT									0.00	0	18,000,000
Total For OML02									0.00	0	18,000,000
OML03 On 27/11/2019 Spot Bond			9.79000	101.88218	9.79000	101.85572			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.78533			0.00	2,260,000,000	1,130,000,000
Total OML04 SPOT									0.00	2,260,000,000	1,130,000,000
Total For OML04									0.00	2,260,000,000	1,130,000,000
OML05 On 19/03/2020 Spot Bond			9.88000	9.88000	9.88000	104.27827		6,015,204,832,000.00	608,826,400	1,993,140,100	
Total OML05 SPOT								6,015,204,832,000.00	608,826,400	1,993,140,100	
Total For OML05								6,015,204,832,000.00	608,826,400	1,993,140,100	
OML06 On 19/03/2022 Spot Bond			10.61000	103.89146	10.61000	103.86228		36,570,522,536,000.00	3,446,797,600	2,296,041,100	
Total OML06 SPOT								36,570,522,536,000.00	3,446,797,600	2,296,041,100	
Total For OML06								36,570,522,536,000.00	3,446,797,600	2,296,041,100	
OML07 On 19/03/2025 Spot Bond			11.38000	103.09561	11.38000	103.06460		0.00	0	1,031,000,000	
Total OML07 SPOT								0.00	0	1,031,000,000	
Total For OML07								0.00	0	1,031,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	102.99713		0.00	20,000,000	10,000,000	
Total OML08 SPOT								0.00	20,000,000	10,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML08									0.00	20,000,000	10,000,000
OML09 On 14/09/2022 Spot Bond			10.71000	100.32047	10.71000	105.72506		24,753,346,128,000.00	2,311,236,800	1,888,197,300	
Total OML09 SPOT								24,753,346,128,000.00	2,311,236,800	1,888,197,300	
Total For OML09								24,753,346,128,000.00	2,311,236,800	1,888,197,300	
OML10 On 14/09/2025 Spot Bond			11.33000	99.79560	11.33000	105.42205		3,926,180,368,000.00	346,529,600	1,274,492,100	
Total OML10 SPOT								3,926,180,368,000.00	346,529,600	1,274,492,100	
Total For OML10								3,926,180,368,000.00	346,529,600	1,274,492,100	
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	
Total PBLT1U 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 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
PBUJ11 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
PBVJ11 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	110.34700	10.00000	110.31800				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	99.79535				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	99.98006				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	99.97898				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.13695				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	100.63661				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	100.13079				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
PPC00; On 31/12/2018 Spot Bond					0.00000	100.74801				0.00	0	0
Total PPC002 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 PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	99.15208			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	100.31659			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	100.33158			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	100.34468			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	100.37086			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	100.37459			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	100.37833			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			9.01500	110.66937	8.93000	111.16095			186,456,939,272,500.00	2,904,765,051,500	1,902,086,219,100
Total R186 SPOT									186,456,939,272,500.00	904,765,051,500	902,086,219,100
Total For R186									186,456,939,272,500.00	904,765,051,500	902,086,219,100
R197 On 07/12/2023 Spot Bond			2.84500	297.48060	2.84000	297.48851			11,914,175,208,500.00	4,187,759,300	56,268,421,500
Total R197 SPOT									11,914,175,208,500.00	4,187,759,300	56,268,421,500
Total For R197									11,914,175,208,500.00	4,187,759,300	56,268,421,500
R202 On 07/12/2033 Spot Bond			3.09500	231.85907	3.10000	231.67414			132,573,314,482,500.00	42,834,673,500	251,569,253,400
Total R202 SPOT									132,573,314,482,500.00	42,834,673,500	251,569,253,400
Total For R202									132,573,314,482,500.00	42,834,673,500	251,569,253,400
R203 On 28/02/2023 Spot Bond			8.44500	97.53132	8.36000	97.81708			904,110,881,234,000.00	225,471,981,200	735,599,140,900
Total R203 SPOT									904,110,881,234,000.00	225,471,981,200	735,599,140,900
Total For R203									904,110,881,234,000.00	225,471,981,200	735,599,140,900
R2030 On 31/01/2030 Spot Bond			9.31500	91.62777	9.31500	91.60511			048,556,826,698,000.00	541,981,409,200	873,809,478,300
Total R2030 SPOT									18,556,826,698,000.00	541,981,409,200	873,809,478,300

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 R2030									18,556,826,698,000.00	541,981,409,200	373,809,478,300
R2032 On 31/03/2032 Spot Bond			9.50000	94.10322	9.50000	94.07936			626,110,672,300,000.00	1,223,801,123,400	1,172,890,251,900
Total R2032 SPOT									26,110,672,300,000.00	223,801,123,400	172,890,251,900
Total For R2032									26,110,672,300,000.00	223,801,123,400	172,890,251,900
R2035 On 28/02/2035 Spot Bond			9.64000	93.84041	9.64000	93.81601			497,289,057,640,000.00	570,258,201,000	1,100,089,960,300
Total R2035 SPOT									17,289,057,640,000.00	570,258,201,000	100,089,960,300
Total For R2035									17,289,057,640,000.00	570,258,201,000	100,089,960,300
R2037 On 31/01/2037 Spot Bond			9.69500	90.62522	9.69500	90.60190			868,965,358,651,000.00	295,922,161,800	777,811,370,500
Total R2037 SPOT									18,965,358,651,000.00	295,922,161,800	777,811,370,500
Total For R2037									18,965,358,651,000.00	295,922,161,800	777,811,370,500
R204 On 21/12/2018 Spot Bond			6.79000	101.95170	6.76500	101.94057			2,661,894,564,000.00	392,031,600	16,677,350,700
Total R204 SPOT									2,661,894,564,000.00	392,031,600	16,677,350,700
Total For R204									2,661,894,564,000.00	392,031,600	16,677,350,700
R2040 On 31/01/2040 Spot Bond			9.77000	93.98122	9.77000	93.95687			964,719,079,294,000.00	201,097,142,200	634,482,142,700
Total R2040 SPOT									14,719,079,294,000.00	201,097,142,200	634,482,142,700
Total For R2040									14,719,079,294,000.00	201,097,142,200	634,482,142,700
R2044 On 31/01/2044 Spot Bond			9.79500	91.08727	9.79500	91.06361			693,737,604,434,000.00	479,197,305,200	901,784,656,800
Total R2044 SPOT									13,737,604,434,000.00	479,197,305,200	901,784,656,800
Total For R2044									13,737,604,434,000.00	479,197,305,200	901,784,656,800
R2048 On 28/02/2048 Spot Bond			9.77500	90.23710	9.77500	90.21331			190,007,632,892,500.00	633,248,862,700	1,343,641,582,400
Total R2048 SPOT									10,007,632,892,500.00	633,248,862,700	343,641,582,400
Total For R2048									10,007,632,892,500.00	633,248,862,700	343,641,582,400
R207 On 15/01/2020 Spot Bond			7.69000	100.43248	7.59000	100.53888			272,026,557,489,000.00	295,452,088,100	174,044,255,000
Total R207 SPOT									12,026,557,489,000.00	295,452,088,100	174,044,255,000
Total For R207									12,026,557,489,000.00	295,452,088,100	174,044,255,000
R208 On 31/03/2021 Spot Bond			7.97500	100.08972	7.88000	100.28208			204,691,577,222,500.00	652,625,903,100	705,117,596,500
Total R208 SPOT									14,691,577,222,500.00	652,625,903,100	705,117,596,500
Total For R208									14,691,577,222,500.00	652,625,903,100	705,117,596,500
R209 On 31/03/2036 Spot Bond			9.68500	73.93608	9.60500	74.44204			379,793,681,587,000.00	555,476,890,200	1,514,757,061,000
Total R209 SPOT									19,793,681,587,000.00	555,476,890,200	514,757,061,000
Total For R209									19,793,681,587,000.00	555,476,890,200	514,757,061,000
R210 On 31/03/2028 Spot Bond			3.08000	184.40108	3.08000	184.36275			274,736,000,000.00	89,200,000	32,563,573,131
Total R210 SPOT									274,736,000,000.00	89,200,000	32,563,573,131
Total For R210									274,736,000,000.00	89,200,000	32,563,573,131
R212 On 31/01/2022 Spot Bond			2.72000	153.63091	2.72000	153.60053			150,343,104,000,000.00	55,273,200,000	88,821,735,900
Total R212 SPOT									10,343,104,000,000.00	55,273,200,000	88,821,735,900

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 For R212									50,343,104,000,000.00	55,273,200,000	88,821,735,900
R213 On 28/02/2031 Spot Bond			9.49500	82.04814	9.41000	82.56597			556,731,107,440,000.00	269,271,312,000	421,366,284,200
Total R213 SPOT									56,731,107,440,000.00	269,271,312,000	421,366,284,200
Total For R213									56,731,107,440,000.00	269,271,312,000	421,366,284,200
R214 On 28/02/2041 Spot Bond			9.75000	70.65512	9.75000	70.63654			590,539,880,150,000.00	163,132,295,400	946,162,985,800
Total R214 SPOT									10,539,880,150,000.00	163,132,295,400	946,162,985,800
Total For R214									10,539,880,150,000.00	163,132,295,400	946,162,985,800
RCG01 On 24/10/2019 Spot Bond					0.00000	101.62227			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	175,000,000,000	100,000,000,000
Total RDF04U SPOT									10,000,000,000,000.00	175,000,000,000	100,000,000,000
Total For RDF04U									10,000,000,000,000.00	175,000,000,000	100,000,000,000
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			660,000,000,000,000.00	96,600,000,000	50,000,000,000
Total RDF05U SPOT									10,000,000,000,000.00	96,600,000,000	50,000,000,000
Total For RDF05U									10,000,000,000,000.00	96,600,000,000	50,000,000,000
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			710,000,000,000,000.00	197,100,000,000	128,600,000,000	
Total RDF13U SPOT									10,000,000,000,000.00	197,100,000,000	128,600,000,000	
Total For RDF13U									10,000,000,000,000.00	197,100,000,000	128,600,000,000	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	328,000,000,000	233,800,000,000	
Total RDF14U SPOT									10,000,000,000,000.00	328,000,000,000	233,800,000,000	
Total For RDF14U									10,000,000,000,000.00	328,000,000,000	233,800,000,000	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			670,000,000,000,000.00	236,700,000,000	119,600,000,000	
Total RDF15U SPOT									10,000,000,000,000.00	236,700,000,000	119,600,000,000	
Total For RDF15U									10,000,000,000,000.00	236,700,000,000	119,600,000,000	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total RDF16U SPOT									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For RDF16U									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.86761			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	102.29049			0.00	0	0	
Total RDFB06 SPOT									0.00	0	0	
Total For RDFB06									0.00	0	0	
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total RDFB06/JIBAR SPOT									0.00	0	0	
Total For RDFB06/JIBAR									0.00	0	0	
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.69116			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	102.19499			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	100.00003			0.00	0	0	
Total RDFB09 SPOT									0.00	0	0	
Total For RDFB09									0.00	0	0	
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.96350			0.00	0	51,000,000	
Total RDFB10 SPOT									0.00	0	51,000,000	

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 RDFB10										0.00	0	51,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.63256				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.16607				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	99.80624				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	99.80133				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	101.31493				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	101.45475				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	99.97996				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 28/01/2019 Spot Bond					0.00000	100.78252				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
REB12 On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB12U SPOT										0.00	0	0
Total For REB12U										0.00	0	0
REB13 On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	100.30986				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	101.99607				0.00	0	0
Total RED202 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 RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	102.41038				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	101.97097				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	102.21476				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	102.41718				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	100.23960				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	99.93782				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	100.57144				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	100.71424				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	100.51747				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	101.84962				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.91943				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	99.46779				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	100.15147				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	99.96680				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	100.97223				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.62548				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.24353				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	100.08704				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES44U									0.00	0	0
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMB106 SPOT									0.00	0	0
Total For RMB106									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.28000	105.26033	9.28000	105.23424		42,431,240,960,000.00	4,572,332,000	1,762,075,900	
Total RW21 SPOT								12,431,240,960,000.00	4,572,332,000	1,762,075,900	
Total For RW21								12,431,240,960,000.00	4,572,332,000	1,762,075,900	
RW23 On 10/12/2023 Spot Bond			10.04000	100.07842	10.04000	100.05165		20,850,630,240,000.00	2,076,756,000	781,178,300	
Total RW23 SPOT								20,850,630,240,000.00	2,076,756,000	781,178,300	
Total For RW23								20,850,630,240,000.00	2,076,756,000	781,178,300	
RW28 On 10/12/2028 Spot Bond			11.12000	97.09504	11.12000	97.06634		2,792,605,632,000.00	251,133,600	463,397,300	
Total RW28 SPOT								2,792,605,632,000.00	251,133,600	463,397,300	
Total For RW28								2,792,605,632,000.00	251,133,600	463,397,300	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.34700	10.00000	110.31800		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	101.40290		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	102.11428		0.00	0	0	
Total SBK18 SPOT								0.00	0	0	
Total For SBK18								0.00	0	0	
SBK19 On 24/10/2019 Spot Bond					0.00000	101.03656		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	101.98323		0.00	40,000,000	20,000,000	
Total SBK20 SPOT								0.00	40,000,000	20,000,000	
Total For SBK20								0.00	40,000,000	20,000,000	
SBK21 On 28/01/2020 Spot Bond					0.00000	102.88121		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	102.87025		0.00	0	0	
Total SBK22 SPOT								0.00	0	0	
Total For SBK22								0.00	0	0	
SBK23 On 28/05/2022 Spot Bond			10.81000	105.32576	10.81000	105.29563		0.00	0	2,030,000,000	
Total SBK23 SPOT								0.00	0	2,030,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	104.18992			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	106.20088			0.00	0	10,000,000
Total SBK25 SPOT									0.00	0	10,000,000
Total For SBK25									0.00	0	10,000,000
SBK26 On 25/04/2021 Spot Bond			10.48000	108.37767	10.48000	108.34743			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.79081			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	101.75119			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	103.05840			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			8.60000	105.86423	8.60000	105.83988		780,608,240,000.00		90,768,400	2,434,898,800
Total SBS19 SPOT								780,608,240,000.00		90,768,400	2,434,898,800
Total For SBS19								780,608,240,000.00		90,768,400	2,434,898,800
SBS20 On 15/05/2026 Spot Bond			9.91500	103.74470	9.91500	103.71741		191,319,689,292,000.00		19,295,984,800	5,161,038,100
Total SBS20 SPOT								191,319,689,292,000.00		19,295,984,800	5,161,038,100
Total For SBS20								191,319,689,292,000.00		19,295,984,800	5,161,038,100
SBS21 On 15/05/2026 Spot Bond					0.00000	103.34475			0.00	40,000,000	20,000,000
Total SBS21 SPOT									0.00	40,000,000	20,000,000
Total For SBS21									0.00	40,000,000	20,000,000
SBS24 On 24/05/2019 Spot Bond					0.00000	100.72176			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			8.05500	103.02037	8.05500	102.99826		9,375,713,910,000.00		1,163,962,000	745,354,900
Total SBS25 SPOT								9,375,713,910,000.00		1,163,962,000	745,354,900

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 For SBS25									9,375,713,910,000.00	1,163,962,000	745,354,900
SBS27 On 20/02/2024 Spot Bond			9.36000	103.63811	9.36000	103.61235			140,539,699,872,000.00	15,014,925,200	1,982,501,100
Total SBS27 SPOT									10,539,699,872,000.00	15,014,925,200	1,982,501,100
Total For SBS27									10,539,699,872,000.00	15,014,925,200	1,982,501,100
SBS29 On 12/06/2019 Spot Bond			8.13000	102.38316	8.13000	102.36086			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.04500	92.49706	10.04500	92.47242			68,866,157,416,000.00	6,855,764,800	1,846,821,600
Total SBS3 SPOT									8,866,157,416,000.00	6,855,764,800	1,846,821,600
Total For SBS3									8,866,157,416,000.00	6,855,764,800	1,846,821,600
SBS30 On 12/06/2019 Spot Bond					0.00000	99.93339			0.00	200,000,000	100,000,000
Total SBS30 SPOT									0.00	200,000,000	100,000,000
Total For SBS30									0.00	200,000,000	100,000,000
SBS31 On 12/06/2027 Spot Bond			10.13000	100.24159	10.13000	100.21453			17,188,806,860,000.00	1,696,822,000	3,119,301,300
Total SBS31 SPOT									17,188,806,860,000.00	1,696,822,000	3,119,301,300
Total For SBS31									17,188,806,860,000.00	1,696,822,000	3,119,301,300
SBS33 On 19/09/2019 Spot Bond					0.00000	101.72238			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.98000	105.16380	9.98000	105.13597			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.17900			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.51000	100.09646	8.51000	100.07381			0.00	0	10,000,000
Total SBS37 SPOT									0.00	0	10,000,000
Total For SBS37									0.00	0	10,000,000
SBS38 On 29/01/2025 Spot Bond			9.80500	97.55640	9.80500	97.53103			0.00	0	1,210,000,000
Total SBS38 SPOT									0.00	0	1,210,000,000
Total For SBS38									0.00	0	1,210,000,000
SBS39 On 29/01/2030 Spot Bond			10.52500	95.61794	10.52500	95.59129			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.09500	101.22359	9.09500	101.19913			71,464,475,458,000.00	7,857,556,400	2,625,376,200
Total SBS4 SPOT									71,464,475,458,000.00	7,857,556,400	2,625,376,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS4									*1,464,475,458,000.00	7,857,556,400	2,625,376,200
SBS40 On 12/11/2020 Spot Bond					0.00000	101.33292			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			9.27000	105.51068	9.27000	105.48471			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.82000	107.45300	9.82000	107.42501		476,863,128,000.00	48,560,400	788,035,000	
Total SBS42 SPOT								476,863,128,000.00	48,560,400	788,035,000	
Total For SBS42								476,863,128,000.00	48,560,400	788,035,000	
SBS43 On 12/11/2027 Spot Bond			10.12000	107.47431	10.12000	107.44549		11,250,274,464,000.00	1,111,687,200	198,998,300	
Total SBS43 SPOT								11,250,274,464,000.00	1,111,687,200	198,998,300	
Total For SBS43								11,250,274,464,000.00	1,111,687,200	198,998,300	
SBS44 On 15/02/2019 Spot Bond					0.00000	100.59977		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	101.55466		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			9.28500	105.44811	9.28500	105.42210		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	102.02937		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	101.16074		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	100.71473		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			9.52000	100.69708	9.52000	100.67163		0.00	0	0	
Total SBS50 SPOT								0.00	0	0	
Total For SBS50								0.00	0	0	
SBS51 On 31/01/2024 Spot Bond			9.97000	9.97000	9.97000	100.08514		0.00	0	0	
Total SBS51 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 SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.22071			0.00	20,000,000	3,810,000,000
Total SBS52 SPOT									0.00	20,000,000	3,810,000,000
Total For SBS52									0.00	20,000,000	3,810,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	101.89316			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.36447			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	100.69007			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.16000	9.16000	9.16000	101.34740		32,239,213,568,000.00	3,519,564,800	1,460,441,800	
Total SBS56 SPOT								12,239,213,568,000.00	3,519,564,800	1,460,441,800	
Total For SBS56								12,239,213,568,000.00	3,519,564,800	1,460,441,800	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.81772			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	100.93206			0.00	1,600,000,000	1,600,000,000
Total SBS58 SPOT									0.00	1,600,000,000	1,600,000,000
Total For SBS58									0.00	1,600,000,000	1,600,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.25549			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	101.10685			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			3.85000	284.20898	3.85000	284.14404			0.00	0	10,000,000
Total SBSI11 SPOT									0.00	0	10,000,000
Total For SBSI11									0.00	0	10,000,000
SBSI14 On 07/12/2033 Spot Bond			4.40000	4.40000	4.40000	199.23751			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	104.56592			0.00	0	0
Total SBT101 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 SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	103.65561				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	101.96358				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.88104				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	101.88118				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	101.70141				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	110.34700	10.00000	110.31800				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	101.63800				0.00	0	16,000,000
Total SLI4 SPOT										0.00	0	16,000,000
Total For SLI4										0.00	0	16,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.46275				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	100.47529				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	100.45075				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	100.46358				0.00	0	0
Total SLRA4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.48320				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	100.48803				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.48897				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	100.49163				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	100.52456				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	100.53487				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	100.51086				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	100.52218				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.37564				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			10.76000	10.76000	10.76000	108.19936				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	103.29143				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	100.93905				0.00	0	0
Total SPDA10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.48864				0.00	0	131,000,000
Total SPDA11 SPOT										0.00	0	131,000,000
Total For SPDA11										0.00	0	131,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.31554				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.76753				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	100.75331				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	100.31163				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	100.80097				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	99.83296				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	100.86536				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.06000	101.61776	9.06000	101.59317				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			9.45000	96.84815	9.45000	96.82373				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			9.45000	96.84815	9.45000	96.82373				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	120.22199				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			10.43000	102.50179	10.43000	102.47332				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			11.28000	71.76924	11.28000	71.74749				0.00	0	0
Total SSN021 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 SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	101.01021				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond					0.00000	101.12604				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	101.72450				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	99.89452				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	101.87314				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.00008				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.42635				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.00021				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.99357				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.25763				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.76000	103.97229	9.76000	103.94522				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.14000	103.84760	4.14000	103.82312				0.00	0	0
Total SSN043 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond					0.00000	98.91774				0.00	20,000,000	10,000,000
Total SSN044 SPOT										0.00	20,000,000	10,000,000
Total For SSN044										0.00	20,000,000	10,000,000
SSN04 On 30/04/2027 Spot Bond					0.00000	100.85676				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond					0.00000	101.33757				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04 On 30/09/2027 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.87000	3.87000	3.87000	283.88709				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	107.39938				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	100.88247				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			7.93200	103.85424	7.93200	103.83217				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	100.94572				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	100.74506				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	101.06463				0.00	0	0
Total SSN058 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 SSN058										0.00	0	0
SSN05: On 05/10/2022 Spot Bond			8.40000	102.32022	8.40000	103.45305				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.31976				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.30000	4.30000	4.30000	166.76468				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			4.03000	4.03000	4.03000	122.68539				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.48000	4.48000	4.48000	98.75611				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	88.17123				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	167.30999				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.14621				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.14445				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	100.14005				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	100.15559				0.00	0	0
Total SSN071 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 SSN071									0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN072 SPOT									0.00	0	0
Total For SSN072									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.94992			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.91933			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.85093			0.00	0	0
Total SSN077 SPOT									0.00	0	0
Total For SSN077									0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	101.27602			0.00	0	0
Total SSN078 SPOT									0.00	0	0
Total For SSN078									0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	100.82641			0.00	0	0
Total SSN079 SPOT									0.00	0	0
Total For SSN079									0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	100.38862			0.00	0	0
Total SSN080 SPOT									0.00	0	0
Total For SSN080									0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	100.17395			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.95000	99.10462	9.95000	99.07834		231,954,766,160,000.00	23,312,036,800	5,875,865,000	
Total SZ25 SPOT								1,954,766,160,000.00	23,312,036,800	5,875,865,000	
Total For SZ25								1,954,766,160,000.00	23,312,036,800	5,875,865,000	
T12A11 On 21/08/2019 Spot Bond					0.00000	100.59342			0.00	0	0
Total T12A11 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 T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.24000	100.14727	9.24000	100.12269				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	100.31574				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.14000	102.65862	9.14000	102.63369				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	100.31506				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.24000	102.26477	9.24000	102.23968				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	100.11739				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			9.19000	101.33016	9.19000	101.30542				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	100.29890				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	100.31148				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	100.31826				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	104.26686	8.55000	104.24314				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	100.28528				0.00	0	0
Total T15OM1 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 T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	100.28324				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	101.71166				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	101.37810				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	100.53075				0.00	0	60,000,000
Total TFS139 SPOT										0.00	0	60,000,000
Total For TFS139										0.00	0	60,000,000
TFS141 On 28/10/2019 Spot Bond					0.00000	101.12199				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.83493				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	102.11892				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	101.74074				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	101.52666				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	101.28133				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	100.76880				0.00	0	0
Total TFS149 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 TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	100.39557				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.08118				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	100.92392				0.00	0	80,000,000
Total TFS152 SPOT										0.00	0	80,000,000
Total For TFS152										0.00	0	80,000,000
TFS153 On 06/07/2021 Spot Bond					0.00000	101.25110				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	101.32997				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.31154				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			9.19000	9.19000	9.19000	100.29915				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	100.31853				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			9.10000	99.81337	9.10000	99.78924				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					0.00000	100.31853				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			9.21000	99.49881	9.21000	99.47447				0.00	0	0
Total TH12A9 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 TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.33425				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.33425				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.33425				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.33425				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.09198				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.09198				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.36215				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.36180				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.47500				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.46609				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.52849				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.47292				0.00	0	0
Total TH12D4 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 TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	100.58626				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.34000	100.31203	9.34000	100.28715				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.41405				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.23000	101.06191	9.23000	101.03714				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.33413				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.33448				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.33388				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.32705				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.33308				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.35850				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.36128				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.35096				0.00	0	0
Total TH13C3 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 TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.35778				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.37762				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.47288				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.47288				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.46950				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.46445				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.47978				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.82870				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.32313				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.42000	104.72250	9.42000	104.69630				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.76968				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.73692				0.00	0	0
Total TH14A7 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 TH14A7									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.23000	102.10689	9.23000	102.96929			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.34432			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	100.88317			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	100.32973			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	100.36166			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	100.35473			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	100.35057			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	100.46530			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	100.45806			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	101.75710			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	100.30778			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	100.31486			0.00	0	0
Total TH15A2 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 TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.77304				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.30569				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.31277				0.00	1,050,000,000	1,050,000,000
Total TH15A5 SPOT										0.00	1,050,000,000	1,050,000,000
Total For TH15A5										0.00	1,050,000,000	1,050,000,000
TH15B: On 21/11/2022 Spot Bond					0.00000	100.32252				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.31973				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.33887				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.33400				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.43970				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.42242				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	101.66034				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	101.19495				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	103.14304				0.00	0	0
Total THE9C4 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 THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	102.40755				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.81500	8.81500	8.81500	99.33624				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	42.64042	100.00000	42.55952				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	110.34700	10.00000	110.31800				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	99.97867				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	99.95571				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			9.55000	98.31186	9.55000	98.28694				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			10.06000	97.83217	10.06000	97.80608				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	100.17395				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.96440				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.20000	98.99032	10.20000	98.96341				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.99649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	103.54501			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.58663			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.08000	107.45715	9.08000	107.43122		6,467,947,320,000.00	712,329,000	31,893,164,100	
Total TN20 SPOT								6,467,947,320,000.00	712,329,000	31,893,164,100	
Total For TN20								6,467,947,320,000.00	712,329,000	31,893,164,100	
TN20/R On 17/09/2020 Spot Bond			100.00000	32.48496	100.00000	32.41345		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	22.42715	100.00000	22.37780		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.91000	107.05623	9.91000	107.02810		13,484,826,372,000.00	1,360,729,200	16,991,147,700	
Total TN23 SPOT								13,484,826,372,000.00	1,360,729,200	16,991,147,700	
Total For TN23								13,484,826,372,000.00	1,360,729,200	16,991,147,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.44648	100.00000	15.41247		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			10.74000	94.43404	10.74000	94.40720		4,396,930,224,000.00	409,397,600	27,499,065,700	
Total TN25 SPOT								4,396,930,224,000.00	409,397,600	27,499,065,700	
Total For TN25								4,396,930,224,000.00	409,397,600	27,499,065,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.16206	100.00000	10.13969		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.79500	91.82845	10.79500	91.80223		930,826,942,000.00	86,227,600	927,730,300	
Total TN27 SPOT								930,826,942,000.00	86,227,600	927,730,300	
Total For TN27								930,826,942,000.00	86,227,600	927,730,300	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.46921	100.00000	11.44397		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.21500	99.55157	11.21500	99.52190				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	123.37972	8.00000	123.35329				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.84000	95.84174	11.84000	95.81163				0.00	0	8,300,000,000
Total TN40 SPOT										0.00	0	8,300,000,000
Total For TN40										0.00	0	8,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.32511	10.75000	104.29527				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	110.34700	10.00000	110.31800				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	101.40797				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	100.20524				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			9.49000	102.50753	9.49000	102.48171				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.95337				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.49000	102.49965	9.49000	102.47369				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.95337				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.29000	9.29000	9.29000	102.92220				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	102.09718				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	102.15249				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	102.38472				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	102.47317				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	103.04782				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	103.04782				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	100.43876				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	100.47892				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	100.49087				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			9.46000	101.02993	9.46000	101.00094				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	100.43935				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	100.47623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	100.48657				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	100.56811				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	100.55686				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.92776				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	102.23631				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	101.98673				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	103.33715				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	104.56195				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE21 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
TRQ111 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
TRQ121 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
TRQ131 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
TRQ141 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
TSE011 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
TSE031 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
TTO011 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	101.09825				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC27 On 10/10/2018 Spot Bond					0.00000	101.11627				0.00	0	0
Total TWC273 SPOT										0.00	0	0
Total For TWC273										0.00	0	0
TWC27 On 12/10/2018 Spot Bond					0.00000	101.05681				0.00	0	0
Total TWC274 SPOT										0.00	0	0
Total For TWC274										0.00	0	0
TWC27 On 18/10/2018 Spot Bond					0.00000	100.85243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC275 SPOT									0.00	0	0
Total For TWC275									0.00	0	0
TWC27 On 24/10/2018 Spot Bond					0.00000	100.81184			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	100.69183			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	100.38869			0.00	0	0
Total TWC278 SPOT									0.00	0	0
Total For TWC278									0.00	0	0
TWC27 On 16/11/2018 Spot Bond					0.00000	100.34736			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	100.14322			0.00	0	0
Total TWC280 SPOT									0.00	0	0
Total For TWC280									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.65800	102.31967	9.65800	102.29301		360,189,315,200.00	37,294,400	136,055,500	
Total UG21 SPOT								360,189,315,200.00	37,294,400	136,055,500	
Total For UG21								360,189,315,200.00	37,294,400	136,055,500	
UG26 On 09/03/2026 Spot Bond			10.83000	102.27602	10.83000	102.24671		6,766,432,380,000.00	624,786,000	1,096,083,100	
Total UG26 SPOT								6,766,432,380,000.00	624,786,000	1,096,083,100	
Total For UG26								6,766,432,380,000.00	624,786,000	1,096,083,100	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA4U SPOT								0.00	0	0	
Total For VCJA4U								0.00	0	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 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 VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	100.31860			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC26 On 05/09/2018 Spot Bond					0.00000	101.82663			0.00	0	0
Total VKC26 SPOT									0.00	0	0
Total For VKC26									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.84516			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.73079				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.90505				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	101.35459				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	101.08221				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.96745				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	100.16661				0.00	1,000,000,000	900,000,000
Total VKE13 SPOT										0.00	1,000,000,000	900,000,000
Total For VKE13										0.00	1,000,000,000	900,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.16838				0.00	0	280,000,000
Total VKE14 SPOT										0.00	0	280,000,000
Total For VKE14										0.00	0	280,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR833U SPOT										0.00	0	0
Total For VR833U										0.00	0	0
VR834L On 25/10/2018 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 VR834U SPOT									0.00	0	0
Total For VR834U									0.00	0	0
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR835U SPOT									0.00	0	0
Total For VR835U									0.00	0	0
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR836U SPOT									0.00	0	0
Total For VR836U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	101.77142			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	101.48197			0.00	400,000,000	225,000,000
Total WHL01 SPOT									0.00	400,000,000	225,000,000
Total For WHL01									0.00	400,000,000	225,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 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 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			7.32500	103.57250	7.32500	103.55226			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			8.23000	103.61772	8.23000	103.59501			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			8.65500	103.22093	8.65500	103.19716		15,914,561,274,000.00		1,838,770,800	289,952,700

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 WSP5 SPOT									15,914,561,274,000.00	1,838,770,800	289,952,700
Total For WSP5									15,914,561,274,000.00	1,838,770,800	289,952,700
WSP5/f On 28/05/2021 Spot Bond			100.00000	21.13067	100.00000	21.08416			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			6.71000	93.17768	6.71000	93.16098			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.99e+017	645,671,556,000	429,333,550,285
Total for SPOT :									1.99e+017	645,671,556,000	429,333,550,285
Total Futures									1.99e+017	645,671,558,856	429,334,384,220
Total Options									0.00	0	58,660
Grand Total:									1.99e+017	645,671,558,856	429,334,442,880