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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/11/2018

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 07/02/2019 Bond Future			11.21795	76.69564	11.21917	76.68872			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.32099	74.25335	11.32191	74.24820			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.42244	75.74132	11.42306	75.73791			0.00	0	0
Total ES33 Future									0.00	0	494
Total For ES33									0.00	0	494
ES42 On 07/02/2019 Bond Future			11.42668	78.87279	11.42267	78.89864			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.52918	75.99944	11.52471	76.02781			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.62836	77.52310	11.62345	77.55379			0.00	0	0
Total ES42 Future									0.00	0	5,169
Total For ES42									0.00	0	5,169
I2025 On 07/02/2019 Bond Future			132.22026	132.22026	132.24110	132.24110			0.00	0	355
I2025 On 02/05/2019 Bond Future			134.57535	134.57535	134.60005	134.60005			0.00	0	0
I2025 On 01/08/2019 Bond Future			137.25485	137.25485	137.28323	137.28323			0.00	0	0
Total I2025 Future									0.00	0	355
Total For I2025									0.00	0	355
I2029 On 07/02/2019 Bond Future			100.72302	100.72302	100.73860	100.73860			705,061.14	7	2,954

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	02/05/2019	Bond Future			101.44402	101.44402	101.46243	101.46243			0.00	0	0
I2029	On	01/08/2019	Bond Future			103.49917	103.49917	103.52038	103.52038			0.00	0	0
Total I2029 Future												705,061.14	7	2,954
Total For I2029												705,061.14	7	2,954
I2033	On	07/02/2019	Bond Future			102.58438	102.58438	102.60002	102.60002			0.00	0	6,770
I2033	On	02/05/2019	Bond Future			103.26612	103.26612	103.28467	103.28467			0.00	0	0
I2033	On	01/08/2019	Bond Future			105.35812	105.35812	105.37949	105.37949			0.00	0	0
Total I2033 Future												0.00	0	6,770
Total For I2033												0.00	0	6,770
I2038	On	07/02/2019	Bond Future			120.71485	120.71485	120.73379	120.73379			0.00	0	9,892
I2038	On	02/05/2019	Bond Future			122.86505	122.86505	122.88746	122.88746			0.00	0	0
I2038	On	01/08/2019	Bond Future			125.30165	125.30165	125.32724	125.32724			0.00	0	0
Total I2038 Future												0.00	0	9,892
Total For I2038												0.00	0	9,892
I2046	On	07/02/2019	Bond Future			114.93718	114.93718	114.95475	114.95475			0.00	0	12,458
I2046	On	02/05/2019	Bond Future			115.29842	115.29842	115.31910	115.31910			0.00	0	0
I2046	On	01/08/2019	Bond Future			117.63441	117.63441	117.65825	117.65825			0.00	0	0
Total I2046 Future												0.00	0	12,458
Total For I2046												0.00	0	12,458
I2050	On	07/02/2019	Bond Future			118.40537	118.40537	118.42350	118.42350			0.00	0	10,302
I2050	On	02/05/2019	Bond Future			120.51432	120.51432	120.53602	120.53602			0.00	0	0
I2050	On	01/08/2019	Bond Future			121.13717	121.13717	121.16211	121.16211			0.00	0	0
Total I2050 Future												0.00	0	10,302
Total For I2050												0.00	0	10,302
R186	On	07/02/2019	Bond Future			9.16757	108.85047	9.17348	108.81633		7.09	89,801,637.75	825	67,146
R186	On	02/05/2019	Bond Future			9.23145	110.76523	9.23712	110.73333		7.05	0.00	0	0
R186	On	01/08/2019	Bond Future			9.28509	107.68167	9.29056	107.65174		7.18	0.00	0	0
Total R186 Future												89,801,637.75	825	67,146
R186	On	07/02/2019	Bond Future	9.50	Put			743.34000	0.74334	709,130	7.28	1,772,825.00	2,500	5,000
R186	On	07/02/2019	Bond Future	9.90	Call			4,394.23000	4.39423	4,407,080	7.73	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			303.95000	0.30395	282,660	7.73	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.27	Call			1,761.44000	1.76144	1,754,440	7.11	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			5,300.27000	5.30027	5,260,540	6.47	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			97.59000	0.09759	92,000	6.47	0.00	0	210
R186	On	07/02/2019	Bond Future	9.38	Put			962.78000	0.96278	924,710	7.19	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			2,146.76000	2.14676	2,142,830	7.19	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.50	Call			2,607.43000	2.60743	2,607,360	7.28	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			1,674.47000	1.67447	1,629,780	7.00	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			66.54000	0.06654	62,130	6.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2019	Bond Future	8.21	Put			5,823.77000	5.82377	5,785,220	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Call			4,490.18000	4.49018	4,503,620	7.75	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			290.22000	0.29022	269,520	7.75	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			1,205.96000	1.20596	1,164,820	7.11	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,764.83000	5.76483	5,726,160	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			63.78000	0.06378	59,490	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,882.84000	5.88284	5,844,410	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Put			4,197.41000	4.19741	4,154,710	6.55	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			214.49000	0.21449	205,930	6.55	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,249.04000	1.24904	1,238,490	7.00	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Call			1,631.61000	1.63161	1,623,620	7.08	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.20	Put			1,385.19000	1.38519	1,342,380	7.06	0.00	0	0
R186	On	07/02/2019	Bond Future	9.20	Call			1,538.19000	1.53819	1,529,520	7.06	0.00	0	3,000
R186	On	07/02/2019	Bond Future	8.77	Put			2,898.62000	2.89862	2,852,640	6.76	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			535.22000	0.53522	523,380	6.76	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.22	Call			69.39000	0.06939	64,860	6.45	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Put			1,305.87000	1.30587	1,263,740	7.08	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Put			1,888.44000	1.88844	1,855,160	6.91	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			2,241.43000	2.24143	2,240,050	6.91	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			5,209.38000	5.20938	5,220,580	7.62	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			3,848.27000	3.84827	3,810,730	6.38	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			770.11000	0.77011	764,470	6.38	0.00	0	200
R186	On	02/05/2019	Bond Future	9.00	Put			2,743.00000	2.74300	2,706,570	6.65	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Call			4,727.13000	4.72713	4,736,610	7.49	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			759.43000	0.75943	737,010	7.49	0.00	0	90
R186	On	02/05/2019	Bond Future	9.25	Put			2,015.99000	2.01599	1,982,040	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			1,938.61000	1.93861	1,935,960	6.83	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			4,187.72000	4.18772	4,150,220	6.31	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			641.27000	0.64127	635,670	6.31	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			4,729.97000	4.72997	4,692,760	6.20	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			476.22000	0.47622	470,910	6.20	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.03	Call			1,472.90000	1.47290	1,468,600	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,398.11000	1.39811	1,393,580	6.65	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			3,848.30000	3.84830	3,854,280	7.25	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			1,013.09000	1.01309	987,170	7.25	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			4,988.01000	4.98801	4,998,450	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			699.71000	0.69971	678,250	7.56	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.02	Call			1,447.63000	1.44763	1,443,250	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			2,088.42000	2.08842	2,086,370	6.87	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			4,058.25000	4.05825	4,020,720	6.33	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			687.71000	0.68771	682,080	6.33	0.00	0	3,250

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R186	On	02/05/2019	Bond Future	10.07	Put			654.91000	0.65491	634,210	7.62	0.00	0	200
R186	On	02/05/2019	Bond Future	9.20	Put			2,147.70000	2.14770	2,113,150	6.83	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			2,678.24000	2.67824	2,641,960	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			2,646.42000	2.64642	2,610,220	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,422.89000	1.42289	1,418,430	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			2,710.62000	2.71062	2,674,260	6.66	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			6,079.74000	6.07974	6,046,780	6.08	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			476.85000	0.47685	473,820	6.08	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			3,169.30000	3.16930	3,138,170	6.74	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			1,842.62000	1.84262	1,841,420	6.74	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			5,375.66000	5.37566	5,384,310	7.86	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			1,168.47000	1.16847	1,147,190	7.86	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			3,288.35000	3.28835	3,291,310	7.21	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			1,988.85000	1.98885	1,961,880	7.21	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			3,322.15000	3.32215	3,325,210	7.22	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			1,968.83000	1.96883	1,941,960	7.22	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			3,254.35000	3.25435	3,257,210	7.20	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			2,008.71000	2.00871	1,981,640	7.20	0.00	0	0
Total R186 Option												1,772,825.00	2,500	73,340
Total For R186												91,574,462.75	3,325	140,486
R197	On	07/02/2019	Bond Future			297.63935	297.63935	297.68776	297.68776			0.00	0	2,355
R197	On	02/05/2019	Bond Future			302.94063	302.94063	302.99766	302.99766			0.00	0	0
R197	On	01/08/2019	Bond Future			301.51739	301.51739	301.58267	301.58267			0.00	0	0
Total R197 Future												0.00	0	2,355
Total For R197												0.00	0	2,355
R202	On	07/02/2019	Bond Future			231.80141	231.80141	231.83768	231.83768			0.00	0	8,990
R202	On	02/05/2019	Bond Future			235.93017	235.93017	235.97300	235.97300			0.00	0	0
R202	On	01/08/2019	Bond Future			236.69377	236.69377	236.74301	236.74301			0.00	0	0
Total R202 Future												0.00	0	8,990
Total For R202												0.00	0	8,990
R2023	On	07/02/2019	Bond Future			8.48177	101.06416	8.48771	101.04448		3.61	0.00	0	60,251
R2023	On	02/05/2019	Bond Future			8.53186	98.91195	8.53739	98.89452		3.92	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.55980	100.89358	8.56498	100.87817		3.84	0.00	0	0
Total R2023 Future												0.00	0	60,251
R2023	On	07/02/2019	Bond Future	10.57	Call			6,610.26000	6.61026	6,629,760	4.72	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			0.82000	0.00082	0,640	4.72	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,640.61000	6.64061	6,660,120	4.72	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.78000	0.00078	0,610	4.72	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,670.95000	6.67095	6,690,470	4.72	0.00	0	0

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R2023	On	07/02/2019	Bond Future	10.59	Put			0.74000	0.00074	0,580	4.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			856.94000	0.85694	856,120	3.70	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,132.81000	1.13281	1,114,560	3.70	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			873.40000	0.87340	872,640	3.71	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,117.65000	1.11765	1,099,460	3.71	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			840.64000	0.84064	839,770	3.69	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,148.13000	1.14813	1,129,830	3.69	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			869.96000	0.86996	856,890	3.98	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			1,969.13000	1.96913	1,971,520	3.99	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			861.40000	0.86140	848,380	3.99	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			1,989.98000	1.98998	1,992,430	4.00	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			852.92000	0.85292	839,960	4.00	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			1,948.36000	1.94836	1,950,700	3.98	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	60,251
R2030	On	07/02/2019	Bond Future			9.61528	89.45814	9.62113	89.42193		9.68	0.00	0	55,800
R2030	On	02/05/2019	Bond Future			9.68028	91.03202	9.68595	90.99750		9.61	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.74068	88.85046	9.74621	88.81740		9.87	0.00	0	0
Total R2030 Future												0.00	0	55,800
R2030	On	07/02/2019	Bond Future	8.63	Call			69.83000	0.06983	65,070	8.58	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			6,497.91000	6.49791	6,456,940	8.58	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			6,563.00000	6.56300	6,522,160	8.58	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			1,689.57000	1.68957	1,641,790	9.54	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,558.68000	1.55868	1,547,110	9.54	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			1,456.64000	1.45664	1,410,590	9.61	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,819.95000	1.81995	1,810,110	9.61	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	9.40	Put			2,381.94000	2.38194	2,331,820	9.31	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			999.24000	0.99924	985,330	9.31	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			6,047.12000	6.04712	6,005,210	8.58	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			93.01000	0.09301	87,310	8.58	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			3,990.23000	3.99023	3,997,090	10.25	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			503.02000	0.50302	473,670	10.25	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.90	Put			4,823.64000	4.82364	4,778,480	8.69	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			72.80000	0.07280	67,910	8.58	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,432.97000	6.43297	6,391,870	8.58	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			66.96000	0.06696	62,330	8.58	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			206.57000	0.20657	197,620	8.69	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			3,332.25000	3.33225	3,282,870	9.02	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			545.15000	0.54515	531,980	9.02	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	10.20	Call			4,274.60000	4.27460	4,279,450	10.15	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
R2030	On	02/05/2019	Bond Future	10.20	Put			1,218.68000	1.21868	1,189,010	10.15	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,519.28000	1.51928	1,513,060	9.25	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			3,282.70000	3.28270	3,241,960	9.25	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,544.98000	1.54498	1,538,830	9.27	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,245.94000	3.24594	3,205,270	9.27	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,493.59000	1.49359	1,487,310	9.24	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,319.52000	3.31952	3,278,720	9.24	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			5,499.64000	5.49964	5,458,670	8.63	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			538.69000	0.53869	532,240	8.63	0.00	0	3,000
R2030	On	01/08/2019	Bond Future	9.90	Put			2,459.95000	2.45995	2,428,920	9.77	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			3,407.32000	3.40732	3,409,460	9.78	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			2,435.50000	2.43550	2,404,580	9.78	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			3,442.25000	3.44225	3,444,500	9.79	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			2,411.56000	2.41156	2,380,750	9.79	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			3,372.84000	3.37284	3,374,870	9.77	0.00	0	0
Total R2030 Option												0.00	0	23,640
Total For R2030												0.00	0	79,440
R2032	On	07/02/2019	Bond Future			9.79204	91.78167	9.79792	91.74220		10.40	15,511,102.23	169	41,753
R2032	On	02/05/2019	Bond Future			9.85524	89.23925	9.86095	89.20147		10.70	0.00	0	0
R2032	On	01/08/2019	Bond Future			9.91207	91.02764	9.91766	90.99118		10.57	0.00	0	0
Total R2032 Future												15,511,102.23	169	41,753
R2032	On	07/02/2019	Bond Future	8.81	Call			68.87000	0.06887	64,080	8.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			7,062.31000	7.06231	7,018,050	8.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			71.91000	0.07191	66,990	8.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			6,990.77000	6.99077	6,946,380	8.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			65.94000	0.06594	61,280	8.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			7,134.04000	7.13404	7,089,910	8.91	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,772.76000	1.77276	1,766,540	10.28	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,386.96000	3.38696	3,342,960	10.28	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,801.82000	1.80182	1,795,690	10.30	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			3,348.21000	3.34821	3,304,300	10.30	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,743.72000	1.74372	1,737,420	10.27	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,425.81000	3.42581	3,381,730	10.27	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,853.53000	3.85353	3,855,920	10.66	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			2,675.79000	2.67579	2,641,720	10.66	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			3,890.86000	3.89086	3,893,380	10.67	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			2,649.17000	2.64917	2,615,230	10.67	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,816.35000	3.81635	3,818,620	10.65	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			2,702.63000	2.70263	2,668,440	10.65	0.00	0	0
Total R2032 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2032										15,511,102.23	169	41,753
R2035 On 07/02/2019 Bond Future			9.91796	95.74581	9.91869	95.74037		11.05		0.00	0	71,612
R2035 On 02/05/2019 Bond Future			9.97812	92.92960	9.97855	92.92644		11.39		0.00	0	0
R2035 On 01/08/2019 Bond Future			10.03334	94.79161	10.03347	94.79066		11.28		0.00	0	0
Total R2035 Future										0.00	0	71,612
R2035 On 07/02/2019 Bond Future	8.97	Call			87.00000	0.08700	79,450	9.44		0.00	0	0
R2035 On 07/02/2019 Bond Future	8.97	Put			7,584.02000	7.58402	7,571,030	9.44		0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Call			90.82000	0.09082	83,040	9.44		0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Put			7,504.17000	7.50417	7,490,950	9.44		0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Call			83.31000	0.08331	75,990	9.44		0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Put			7,664.11000	7.66411	7,651,350	9.44		0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Put			3,837.09000	3.83709	3,810,740	11.10		0.00	0	0
R2035 On 02/05/2019 Bond Future	9.74	Call			2,011.93000	2.01193	1,988,670	11.12		0.00	0	0
R2035 On 02/05/2019 Bond Future	9.74	Put			3,793.55000	3.79355	3,767,130	11.12		0.00	0	0
R2035 On 02/05/2019 Bond Future	9.75	Call			2,044.74000	2.04474	2,021,410	11.13		0.00	0	0
R2035 On 02/05/2019 Bond Future	9.75	Put			3,750.64000	3.75064	3,724,150	11.13		0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Call			1,979.66000	1.97966	1,956,470	11.10		0.00	0	0
R2035 On 01/08/2019 Bond Future	10.24	Call			4,344.74000	4.34474	4,324,880	11.27		0.00	0	0
R2035 On 01/08/2019 Bond Future	10.24	Put			2,861.55000	2.86155	2,840,740	11.27		0.00	0	0
R2035 On 01/08/2019 Bond Future	10.22	Call			4,261.52000	4.26152	4,241,610	11.25		0.00	0	0
R2035 On 01/08/2019 Bond Future	10.22	Put			2,920.38000	2.92038	2,899,520	11.25		0.00	0	0
R2035 On 01/08/2019 Bond Future	10.23	Call			4,303.20000	4.30320	4,283,320	11.26		0.00	0	0
R2035 On 01/08/2019 Bond Future	10.23	Put			2,890.99000	2.89099	2,870,160	11.26		0.00	0	0
Total R2035 Option										0.00	0	0
Total For R2035										0.00	0	71,612
R2037 On 07/02/2019 Bond Future			9.97769	88.04061	9.97322	88.07412		12.13		0.00	0	58,272
R2037 On 02/05/2019 Bond Future			10.03992	89.58962	10.03500	89.62607		11.94		0.00	0	0
R2037 On 01/08/2019 Bond Future			10.09916	87.12888	10.09379	87.16819		12.41		0.00	0	0
Total R2037 Future										0.00	0	58,272
R2037 On 07/02/2019 Bond Future	9.05	Put			7,466.00000	7.46600	7,488,960	10.43		0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Call			107.47000	0.10747	96,550	10.44		0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Put			7,386.25000	7.38625	7,408,840	10.44		0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Call			112.66000	0.11266	101,360	10.46		0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Put			7,306.85000	7.30685	7,329,060	10.46		0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Call			102.51000	0.10251	91,960	10.43		0.00	0	0
R2037 On 02/05/2019 Bond Future	9.80	Call			1,983.49000	1.98349	1,944,190	11.38		0.00	0	0
R2037 On 02/05/2019 Bond Future	9.80	Put			3,752.12000	3.75212	3,749,270	11.38		0.00	0	0
R2037 On 02/05/2019 Bond Future	9.81	Call			2,016.36000	2.01636	1,976,820	11.39		0.00	0	0
R2037 On 02/05/2019 Bond Future	9.81	Put			3,708.62000	3.70862	3,705,530	11.39		0.00	0	0
R2037 On 02/05/2019 Bond Future	9.79	Call			1,950.90000	1.95090	1,911,860	11.37		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/05/2019	Bond Future	9.79	Put			3,796.00000	3.79600	3,793,410	11.37	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,362.23000	4.36223	4,318,580	12.45	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			2,943.62000	2.94362	2,939,280	12.45	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,403.84000	4.40384	4,360,080	12.46	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			2,913.89000	2.91389	2,909,440	12.46	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,445.61000	4.44561	4,401,760	12.47	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			2,884.40000	2.88440	2,879,860	12.47	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	58,272
R2040	On	07/02/2019	Bond Future			10.03704	91.28510	10.03256	91.32119		12.51	0.00	0	33,526
R2040	On	02/05/2019	Bond Future			10.09858	92.89117	10.09367	92.93028		12.31	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.15735	90.24627	10.15200	90.28839		12.82	0.00	0	0
Total R2040 Future												0.00	0	33,526
R2040	On	07/02/2019	Bond Future	9.13	Put			7,878.02000	7.87802	7,902,650	10.68	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			102.71000	0.10271	91,940	10.68	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			8,052.73000	8.05273	8,078,050	10.68	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			107.22000	0.10722	96,100	10.68	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			7,965.23000	7.96523	7,990,200	10.68	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			111.88000	0.11188	100,420	10.68	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,249.78000	2.24978	2,206,660	11.87	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			3,896.14000	3.89614	3,892,130	11.87	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,286.27000	2.28627	2,242,890	11.88	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			3,850.68000	3.85068	3,846,410	11.88	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,213.86000	2.21386	2,170,990	11.85	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			3,942.29000	3.94229	3,938,530	11.85	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			2,656.11000	2.65611	2,645,940	12.25	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,496.96000	3.49696	3,447,680	12.25	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			5,399.07000	5.39907	5,403,940	11.40	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			1,324.55000	1.32455	1,290,310	11.40	0.00	0	1,150
R2040	On	01/08/2019	Bond Future	10.37	Call			4,786.83000	4.78683	4,739,710	12.95	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			3,095.96000	3.09596	3,090,960	12.95	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,831.68000	4.83168	4,784,460	12.96	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			3,064.48000	3.06448	3,059,380	12.96	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,741.84000	4.74184	4,694,840	12.94	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			3,127.42000	3.12742	3,122,540	12.94	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												0.00	0	35,826
R2044	On	07/02/2019	Bond Future			10.03925	88.55445	10.03475	88.59133		13.08	974,098.95	11	36,223
R2044	On	02/05/2019	Bond Future			10.09792	90.11242	10.09300	90.15233		12.88	0.00	0	0
R2044	On	01/08/2019	Bond Future			10.15382	87.53702	10.14848	87.57987		13.42	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2044 Future									974,098.95	11	36,223
R2044 On 07/02/2019 Bond Future	9.17	Put			7,730.67000	7.73067	7,754,730	11.17	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			135.37000	0.13537	122,160	11.17	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			7,642.17000	7.64217	7,665,840	11.17	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			124.45000	0.12445	112,010	11.17	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			7,819.52000	7.81952	7,843,960	11.17	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			129.81000	0.12981	116,990	11.17	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			3,909.81000	3.90981	3,905,570	12.43	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,357.20000	2.35720	2,312,790	12.44	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			3,863.56000	3.86356	3,859,060	12.44	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,395.06000	2.39506	2,350,400	12.46	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			3,817.99000	3.81799	3,813,240	12.46	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,319.88000	2.31988	2,275,730	12.43	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			4,967.10000	4.96710	4,918,930	13.58	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			3,063.88000	3.06388	3,058,560	13.58	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			5,013.15000	5.01315	4,964,880	13.59	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			3,032.65000	3.03265	3,027,230	13.59	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			4,921.21000	4.92121	4,873,150	13.57	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			3,095.40000	3.09540	3,090,190	13.57	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									974,098.95	11	36,223
R2048 On 07/02/2019 Bond Future			10.02559	91.99870	10.02110	92.03645		12.84	0.00	0	110,265
R2048 On 02/05/2019 Bond Future			10.07917	89.18004	10.07428	89.22075		13.30	0.00	0	0
R2048 On 01/08/2019 Bond Future			10.12849	90.96690	10.12320	91.01052		13.22	0.00	0	0
Total R2048 Future									0.00	0	110,265
R2048 On 07/02/2019 Bond Future	9.06	Call			82.62000	0.08262	73,340	10.96	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			8,865.89000	8.86589	8,894,360	10.96	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			86.50000	0.08650	76,900	10.96	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			8,770.65000	8.77065	8,798,800	10.96	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			78.89000	0.07889	69,930	10.96	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			8,961.45000	8.96145	8,990,240	10.96	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			2,433.21000	2.43321	2,387,700	12.83	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			3,906.10000	3.90610	3,901,300	12.83	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,472.19000	2.47219	2,426,420	12.85	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			3,859.40000	3.85940	3,854,340	12.85	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,394.79000	2.39479	2,349,530	12.82	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			3,953.51000	3.95351	3,948,960	12.82	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			5,009.95000	5.00995	4,961,000	13.33	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			3,173.37000	3.17337	3,168,040	13.33	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			5,057.01000	5.05701	5,007,960	13.34	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 01/08/2019 Bond Future	10.36	Put			3,141.02000	3.14102	3,135,590	13.34	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			4,963.05000	4.96305	4,914,220	13.32	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			3,206.00000	3.20600	3,200,790	13.32	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	110,265
R207 On 07/02/2019 Bond Future			6.04906	101.61589	6.05080	101.61433		0.42	0.00	0	17,072
R207 On 02/05/2019 Bond Future			5.49738	103.40344	5.49574	103.40456		0.40	0.00	0	0
R207 On 01/08/2019 Bond Future			3.96629	101.83237	3.95826	101.83593		0.24	0.00	0	0
Total R207 Future									0.00	0	17,072
R207 On 07/02/2019 Bond Future	6.52	Call			423.66000	0.42366	424,620	0.54	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Put			6.08000	0.00608	5,480	0.54	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Call			432.37000	0.43237	433,340	0.55	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Put			5.92000	0.00592	5,330	0.55	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Call			415.02000	0.41502	415,960	0.54	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Put			6.31000	0.00631	5,690	0.54	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.04000	0.00004	0,040	0.61	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			1,415.32000	1.41532	1,414,190	0.61	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.05000	0.00005	0,040	0.61	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Call			1,421.93000	1.42193	1,420,810	0.61	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.04000	0.00004	0,040	0.61	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			1,428.54000	1.42854	1,427,420	0.61	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			1,480.27000	1.48027	1,476,710	0.31	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			1,484.58000	1.48458	1,481,020	0.31	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Call			1,475.95000	1.47595	1,472,390	0.31	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	17,072
R208 On 07/02/2019 Bond Future			7.44425	101.14758	7.44944	101.13761		1.48	0.00	0	17,015
R208 On 02/05/2019 Bond Future			7.40854	99.52565	7.41289	99.51813		1.70	0.00	0	0
R208 On 01/08/2019 Bond Future			7.29173	101.51973	7.29522	101.51442		1.56	0.00	0	0
Total R208 Future									0.00	0	17,015
R208 On 07/02/2019 Bond Future	7.07	Put			796.65000	0.79665	784,960	1.54	0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Call			66.95000	0.06695	65,220	1.54	0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Put			779.75000	0.77975	768,050	1.54	0.00	0	0
R208 On 07/02/2019 Bond Future	7.06	Call			62.20000	0.06220	60,480	1.55	0.00	0	0
R208 On 07/02/2019 Bond Future	7.06	Put			813.77000	0.81377	802,080	1.55	0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Call			64.47000	0.06447	62,750	1.54	0.00	0	0
R208 On 02/05/2019 Bond Future	8.03	Call			1,229.40000	1.22940	1,231,710	2.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/05/2019	Bond Future	8.03	Put			169.48000	0.16948	164,270	2.03	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			1,244.29000	1.24429	1,246,640	2.04	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			167.32000	0.16732	162,150	2.04	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,214.73000	1.21473	1,217,010	2.02	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			171.87000	0.17187	166,630	2.02	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			178.50000	0.17850	174,860	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,481.19000	1.48119	1,482,880	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			176.63000	0.17663	173,010	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,494.29000	1.49429	1,496,010	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			174.78000	0.17478	171,190	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,468.11000	1.46811	1,469,780	1.84	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	17,015
R209	On	07/02/2019	Bond Future			9.85807	72.74436	9.85870	72.74036		12.45	8,001,879.60	110	123,583
R209	On	02/05/2019	Bond Future			9.91256	70.87479	9.91291	70.87259		12.93	0.00	0	0
R209	On	01/08/2019	Bond Future			9.96146	72.29506	9.96154	72.29456		12.79	0.00	0	0
Total R209 Future												8,001,879.60	110	123,583
R209	On	07/02/2019	Bond Future	9.04	Put			5,637.06000	5.63706	5,622,640	10.98	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			148.22000	0.14822	137,800	10.98	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Call			2,995.65000	2.99565	2,970,410	12.73	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put			878.57000	0.87857	849,330	12.73	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			2,884.44000	2.88444	2,855,200	11.76	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			6,232.90000	6.23290	6,220,700	10.94	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			818.98000	0.81898	793,740	11.76	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			107.17000	0.10717	98,750	10.94	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			6,165.46000	6.16546	6,153,040	10.94	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			111.50000	0.11150	102,850	10.94	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			6,098.27000	6.09827	6,085,620	10.94	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			102.99000	0.10299	94,790	10.94	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,773.14000	1.77314	1,752,870	12.52	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			3,194.08000	3.19408	3,171,610	12.52	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,801.36000	1.80136	1,781,030	12.53	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			3,157.66000	3.15766	3,135,130	12.53	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,745.15000	1.74515	1,724,940	12.50	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			3,230.82000	3.23082	3,208,410	12.50	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			4,624.50000	4.62450	4,605,530	11.97	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			953.96000	0.95396	937,190	11.97	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			5,653.92000	5.65392	5,637,520	14.18	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			899.26000	0.89926	880,660	14.18	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			2,341.35000	2.34135	2,318,200	12.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2019	Bond Future	9.95	Call			2,573.76000	2.57376	2,552,810	12.87	0.00	0	760
R209	On	01/08/2019	Bond Future	10.16	Call			3,768.59000	3.76859	3,750,920	12.99	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			2,549.39000	2.54939	2,531,220	12.99	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,804.51000	3.80451	3,786,850	13.00	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			2,524.70000	2.52470	2,506,540	13.00	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			3,733.05000	3.73305	3,715,360	12.98	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			2,574.53000	2.57453	2,556,340	12.98	0.00	0	0
Total R209 Option												0.00	0	14,280
Total For R209												8,001,879.60	110	137,863
R210	On	07/02/2019	Bond Future			187.22431	187.22431	187.25349	187.25349			0.00	0	3,308
R210	On	02/05/2019	Bond Future			188.00303	188.00303	188.03763	188.03763			0.00	0	0
R210	On	01/08/2019	Bond Future			191.81210	191.81210	191.85178	191.85178			0.00	0	0
Total R210 Future												0.00	0	3,308
Total For R210												0.00	0	3,308
R212	On	07/02/2019	Bond Future			155.47782	155.47782	155.50325	155.50325			0.00	0	4,976
R212	On	02/05/2019	Bond Future			158.24721	158.24721	158.27715	158.27715			0.00	0	0
R212	On	01/08/2019	Bond Future			161.38194	161.38194	161.41621	161.41621			0.00	0	0
Total R212 Future												0.00	0	4,976
Total For R212												0.00	0	4,976
R213	On	07/02/2019	Bond Future			9.69671	84.26355	9.70259	84.22777		10.18	0.00	0	32,397
R213	On	02/05/2019	Bond Future			9.75528	82.19612	9.76098	82.16191		10.59	0.00	0	0
R213	On	01/08/2019	Bond Future			9.80789	83.84299	9.81346	83.81004		10.42	0.00	0	0
Total R213 Future												0.00	0	32,397
R213	On	07/02/2019	Bond Future	8.69	Call			67.21000	0.06721	62,550	9.09	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			6,557.32000	6.55732	6,516,880	9.09	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			70.05000	0.07005	65,270	9.09	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			6,492.71000	6.49271	6,452,150	9.09	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			64.46000	0.06446	59,930	9.09	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			6,622.09000	6.62209	6,581,780	9.09	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,509.82000	1.50982	1,504,100	10.00	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			3,157.91000	3.15791	3,117,980	10.00	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,535.86000	1.53586	1,530,200	10.01	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			3,122.33000	3.12233	3,082,460	10.01	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,483.82000	1.48382	1,478,030	9.98	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			3,193.60000	3.19360	3,153,600	9.98	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			3,453.47000	3.45347	3,455,640	10.41	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			2,418.50000	2.41850	2,387,720	10.41	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			3,488.19000	3.48819	3,490,470	10.42	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			2,395.13000	2.39513	2,364,460	10.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/08/2019	Bond Future	9.98	Call			3,419.17000	3.41917	3,421,230	10.40	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			2,442.35000	2.44235	2,411,460	10.40	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	32,397
R214	On	07/02/2019	Bond Future			10.01525	71.92830	10.01077	71.95781		13.24	0.00	0	29,770
R214	On	02/05/2019	Bond Future			10.06857	69.89746	10.06369	69.92931		13.72	0.00	0	0
R214	On	01/08/2019	Bond Future			10.11758	71.29795	10.11230	71.33212		13.60	0.00	0	0
Total R214 Future												0.00	0	29,770
R214	On	07/02/2019	Bond Future	9.04	Call			79.73000	0.07973	71,210	11.46	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			6,982.70000	6.98270	7,003,690	11.46	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			83.19000	0.08319	74,400	11.46	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			6,909.56000	6.90956	6,930,280	11.46	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			76.40000	0.07640	68,150	11.46	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			7,056.09000	7.05609	7,077,350	11.46	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,889.78000	1.88978	1,853,980	13.17	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			3,240.76000	3.24076	3,236,810	13.17	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,919.66000	1.91966	1,883,660	13.18	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			3,203.33000	3.20333	3,199,180	13.18	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,860.13000	1.86013	1,824,540	13.15	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			3,278.53000	3.27853	3,274,790	13.15	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,982.63000	3.98263	3,943,870	13.69	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			2,596.21000	2.59621	2,591,620	13.69	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,019.40000	4.01940	3,980,560	13.70	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			2,570.38000	2.57038	2,565,710	13.70	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,945.76000	3.94576	3,907,090	13.68	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			2,622.03000	2.62203	2,617,530	13.68	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	29,770
Total for Bond												116,766,604.67	3,622	936,268
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

Contract 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 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
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

Contract Details	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										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/02/2019 GOVI			624.39300	624.39300	624.29200	624.29200				6,243,930.00	1	460
GOVI On 02/05/2019 GOVI			635.37300	635.37300	635.28800	635.28800				0.00	0	0
GOVI On 01/08/2019 GOVI			648.09100	648.09100	648.02400	648.02400				0.00	0	0
Total GOVI Future										6,243,930.00	1	460
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			422,280.00000	42.22800	421,270,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			422,380.00000	42.23800	421,370,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			422,180.00000	42.21800	421,170,000			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			125,720.00000	12.57200	124,870,000			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			125,820.00000	12.58200	124,970,000			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			125,920.00000	12.59200	125,070,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			93,440.00000	9.34400	94,110,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			93,340.00000	9.33400	94,010,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			93,540.00000	9.35400	94,210,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										6,243,930.00	1	460

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI									6,243,930.00	1	460
AL37 On 07/02/2019 Index Future			604.34300	604.34300	604.17200	604.17200			0.00	0	0
AL37 On 02/05/2019 Index Future			614.97000	614.97000	614.81400	614.81400			0.00	0	0
AL37 On 01/08/2019 Index Future			627.28100	627.28100	627.13900	627.13900			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/02/2019 Index Future			695.75500	695.75500	695.45900	695.45900			0.00	0	0
AL7T On 02/05/2019 Index Future			707.99000	707.99000	707.70900	707.70900			0.00	0	0
AL7T On 01/08/2019 Index Future			722.16300	722.16300	721.89600	721.89600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 07/02/2019 Index Future			630.95000	630.95000	630.87000	630.87000			63,095,000.00	10	911
ALBI On 02/05/2019 Index Future			642.04500	642.04500	641.98200	641.98200			0.00	0	0
ALBI On 01/08/2019 Index Future			654.89800	654.89800	654.85200	654.85200			0.00	0	0
Total ALBI Future									63,095,000.00	10	911
Total For ALBI									63,095,000.00	10	911
IGOV On 07/02/2019 Index Future			254.19200	254.19200	254.30600	254.30600			0.00	0	518
IGOV On 02/05/2019 Index Future			258.71900	258.71900	258.84200	258.84200			0.00	0	215
IGOV On 01/08/2019 Index Future			263.95800	263.95800	264.09100	264.09100			0.00	0	0
Total IGOV Future									0.00	0	733
Total For IGOV									0.00	0	733
Total for Index									63,095,000.00	10	1,644
JIBAR F On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR F On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future									0.00	0	35,000
Total For JIBAR FUTURE									0.00	0	35,000
Total for Jibar									0.00	0	35,000
5Y STN On 21/12/2021 Interest Rate Swap			97.70000	97.70000	97.77000	97.77000			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 :									186,105,534.67	3,633	973,423
AA05 On 22/03/2019 Spot Bond			7.72000	102.04501	7.72500	102.02232			11,159,855,984,000.00	1,445,577,200	866,394,300
Total AA05 SPOT									11,159,855,984,000.00	1,445,577,200	866,394,300
Total For AA05									11,159,855,984,000.00	1,445,577,200	866,394,300
AA06 On 15/04/2021 Spot Bond				100.14139		100.11747			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.24500	101.48898	9.25000	101.45320		11,813,294,282,000.00	1,277,803,600	319,450,900	
Total AA07 SPOT								11,813,294,282,000.00	1,277,803,600	319,450,900	
Total For AA07								11,813,294,282,000.00	1,277,803,600	319,450,900	
AB01/R On 24/11/2020 Spot Bond			10.00000	111.99300	10.00000	111.96400		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	100.00000		0.00	400,000,000	200,000,000	
Total AB011 SPOT								0.00	400,000,000	200,000,000	
Total For AB011								0.00	400,000,000	200,000,000	
AB013 On 21/11/2018 Spot Bond			7.20500	99.98026	7.20500	100.00000		993,425,400,000.00	137,880,000	34,470,000	
Total AB013 SPOT								993,425,400,000.00	137,880,000	34,470,000	
Total For AB013								993,425,400,000.00	137,880,000	34,470,000	
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AB014U SPOT								0.00	0	0	
Total For AB014U								0.00	0	0	
AB015L On 19/11/2019 Spot Bond			10.84000	100.08289	10.84000	100.05372		0.00	0	0	
Total AB015U SPOT								0.00	0	0	
Total For AB015U								0.00	0	0	
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AB016U SPOT								0.00	0	0	
Total For AB016U								0.00	0	0	
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AB017U SPOT								0.00	0	0	
Total For AB017U								0.00	0	0	
AB018L On 04/09/2020 Spot Bond			11.37000	102.43375	11.37000	102.40246		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	102.56821	11.81000	102.53571		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	24.89197	100.00000	24.83628				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	23.97384	100.00000	23.92107				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI: On 07/12/2023 Spot Bond			5.10000	274.62839	5.10000	274.59904			102,000,000,000.00		20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABCPI3 SPOT									102,000,000,000.00	20,000,000	10,000,000
Total For ABCPI3									102,000,000,000.00	20,000,000	10,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				102.52260		102.49991			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				101.74016		101.71507			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				100.57963		100.55772			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				101.15216		101.13132			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
ABFN13 On 14/05/2020 Spot Bond				100.98606		100.96384			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				100.19089		100.16677			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				101.02732		101.00480			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				101.56822		101.54448			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN17 On 17/05/2019 Spot Bond				100.08189		100.11300			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN18 On 26/09/2023 Spot Bond				103.25749		103.23334			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABFN20 On 30/05/2020 Spot Bond				100.14808		100.12707			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond				101.01010		100.98818				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond				101.10325		101.07996				0.00	80,000,000	20,000,000
Total ABFN22 SPOT										0.00	80,000,000	20,000,000
Total For ABFN22										0.00	80,000,000	20,000,000
ABFN2 On 25/05/2027 Spot Bond				102.32678		102.30216				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond				101.07698		101.05506				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				100.86799		100.84425				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond				100.90680		100.88196				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				99.85553		99.83461				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2 On 29/08/2023 Spot Bond				99.85087		99.82929				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond				99.84800		99.82601				0.00	1,400,000,000	700,000,000
Total ABFN29 SPOT										0.00	1,400,000,000	700,000,000
Total For ABFN29										0.00	1,400,000,000	700,000,000
ABFN3 On 29/08/2028 Spot Bond				99.84417		99.82164				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond				100.15563		100.13308				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3 On 15/11/2023 Spot Bond				100.16033		100.13709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN32 SPOT									0.00	0	0
Total For ABFN32									0.00	0	0
ABFN3: On 15/11/2024 Spot Bond				100.16121		100.13785			0.00	0	0
Total ABFN33 SPOT									0.00	0	0
Total For ABFN33									0.00	0	0
ABK10 On 14/02/2020 Spot Bond				101.54088		101.51663			0.00	0	1,000,000,000
Total ABK10 SPOT									0.00	0	1,000,000,000
Total For ABK10									0.00	0	1,000,000,000
ABK11 On 20/05/2019 Spot Bond				100.21595		100.19189			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				94.55946		94.52968			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				102.04309		102.01742			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				101.52685		101.50038			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				97.68960		97.66012			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				98.75489		98.78050			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.54000	143.27124	6.54000	143.25046			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	38.71225	100.00000	38.62776			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			7.72000	120.51317	7.77000	120.33136		2,549,079,152,000.00		330,191,600	165,095,800
Total ABKI03 SPOT								2,549,079,152,000.00		330,191,600	165,095,800
Total For ABKI03								2,549,079,152,000.00		330,191,600	165,095,800
ABKI03 On 13/10/2021 Spot Bond			100.00000	14.79311	100.00000	14.76066		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.28000	113.93107	9.28000	113.90603				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	9.25492	100.00000	9.23449				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				91.74298		91.69591				0.00	294,100,200	1,558,614,899
Total ABKS1 SPOT										0.00	294,100,200	1,558,614,899
Total For ABKS1										0.00	294,100,200	1,558,614,899
ABN05 On 18/04/2021 Spot Bond			4.31000	193.61967	4.31000	193.60295				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.12000	124.50580	4.12000	124.49582				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.89000	173.35998	3.89000	173.34697				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			3.85000	216.41505	3.85000	216.39913				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.02500	94.00421	10.03000	93.96259				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			10.50500	104.37323	10.51000	104.31724				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.62000	97.05893	8.62500	97.02621				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.05000	101.50916	11.05500	101.45356				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				101.76447		101.74019				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.55227		100.52743			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.64500	102.77773	8.65000	102.74315			0.00	0	2,611,800,000
Total ABS11 SPOT									0.00	0	2,611,800,000
Total For ABS11									0.00	0	2,611,800,000
ABS12 On 14/05/2020 Spot Bond			7.79000	102.21625	7.79500	102.18771		386,639,512,000.00		49,632,800	12,408,200
Total ABS12 SPOT								386,639,512,000.00		49,632,800	12,408,200
Total For ABS12								386,639,512,000.00		49,632,800	12,408,200
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.28145	9.20000	100.25654			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			9.32500	101.22880	9.33000	101.18865		657,384,525,000.00		70,497,000	35,248,500
Total ABS13 SPOT								657,384,525,000.00		70,497,000	35,248,500
Total For ABS13								657,384,525,000.00		70,497,000	35,248,500
ABS14 On 11/11/2020 Spot Bond			8.25000	102.15072	8.25500	102.11887			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			9.30500	101.78857	9.31000	101.74655			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			9.79000	103.31416	9.79500	103.26156			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.10000	103.42399	10.10500	103.36618			0.00	0	1,599,857,000
Total ABS17 SPOT									0.00	0	1,599,857,000
Total For ABS17									0.00	0	1,599,857,000
ABS18 On 26/09/2023 Spot Bond			9.87500	101.39170	9.88000	101.34582			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.22000	101.19328	7.22500	101.16649		10,640,217,968,000.00		1,473,714,400	368,428,600
Total ABS6 SPOT								10,640,217,968,000.00		1,473,714,400	368,428,600
Total For ABS6								10,640,217,968,000.00		1,473,714,400	368,428,600
ABS7 On 11/09/2026 Spot Bond			10.16000	94.51690	10.16500	94.46577		60,960,000,000,000.00		6,000,000,000	4,090,000,000

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 ABS7 SPOT									10,960,000,000,000.00	6,000,000,000	4,090,000,000
Total For ABS7									10,960,000,000,000.00	6,000,000,000	4,090,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.50337	100.00000	10.47987			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			4.03000	287.50097	4.03000	287.47847			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.48000	152.71328	3.48000	152.70366			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800			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				90.86101		90.83897			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09E On 20/12/2025 Spot Bond				89.90602		89.88489			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.94000	103.83183	7.94500	103.80421			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				230.49793		232.05704			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12E On 20/09/2021 Spot Bond				230.52125		232.07841			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				101.60345		101.57848				0.00	0	640,360,000
Total ACL129 SPOT										0.00	0	640,360,000
Total For ACL129										0.00	0	640,360,000
ACL142 On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				101.60861		101.58356				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			8.23000	105.00408	8.23500	104.97814				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				101.60367		101.57870				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.51794		101.49435				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				102.14099		102.11835				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				101.59489		101.57005				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				102.31686		102.29262				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				101.63759		101.61207				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				101.64285		101.61724				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				101.64285		101.61724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.67199		101.64592				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				101.67199		101.64592				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				156.57213		157.68652				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				157.97993		159.03500				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				96.93663		96.90644				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.48360		101.46057				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				101.58806		101.56334				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				100.25352		100.22818				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				100.68144		100.65635				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				101.58118		101.55657				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				101.55548		101.53128				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond				101.79956		101.77617				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond				101.89383		101.86982				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGT01 On 10/10/2023 Spot Bond				101.97042		101.93820				0.00	6,000,000,000	3,000,000,000
Total AGT01 SPOT										0.00	6,000,000,000	3,000,000,000
Total For AGT01										0.00	6,000,000,000	3,000,000,000
AHF2A: On 18/07/2021 Spot Bond				100.84409		100.82033				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				100.47909		100.45548				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				100.56840		100.54234				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.98960		100.96766				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.83005		100.80670				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				101.06624		101.03608				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				101.01907		100.99028				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				101.40484		101.36489				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				101.26397		101.22810			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHF5A: On 21/08/2021 Spot Bond				100.02110		99.99982			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0
Total For AHF5A1									0.00	0	0
AHF5A: On 21/08/2023 Spot Bond				100.02189		99.99994			0.00	0	30,000,000
Total AHF5A2 SPOT									0.00	0	30,000,000
Total For AHF5A2									0.00	0	30,000,000
AHF5A: On 21/08/2023 Spot Bond			9.86200	102.46263	9.86200	102.43583			0.00	0	0
Total AHF5A3 SPOT									0.00	0	0
Total For AHF5A3									0.00	0	0
AHF5B: On 21/08/2023 Spot Bond				100.02268		99.99993			0.00	0	15,000,000
Total AHF5B1 SPOT									0.00	0	15,000,000
Total For AHF5B1									0.00	0	15,000,000
AHF5C: On 21/08/2023 Spot Bond				100.02374		99.99991			0.00	0	0
Total AHF5C1 SPOT									0.00	0	0
Total For AHF5C1									0.00	0	0
AHF5D: On 21/08/2023 Spot Bond				100.03107		99.99976			0.00	0	0
Total AHF5D1 SPOT									0.00	0	0
Total For AHF5D1									0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	893,754,086
Total AIG2U SPOT									0.00	0	893,754,086
Total For AIG2U									0.00	0	893,754,086
AIR01: On 15/03/2019 Spot Bond			7.48000	101.92959	7.48500	101.90762		804,177,792,000.00		107,510,400	123,444,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR01 SPOT									804,177,792,000.00	107,510,400	123,444,100
Total For AIR01									804,177,792,000.00	107,510,400	123,444,100
AIR02 On 30/04/2023 Spot Bond			9.80000	107.35827	9.80500	107.31166			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.83500	97.38180	9.84000	97.33581			220,760,344,000.00	22,446,400	11,223,200
Total AIR04 SPOT									220,760,344,000.00	22,446,400	11,223,200
Total For AIR04									220,760,344,000.00	22,446,400	11,223,200
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.19000	92.21464	11.19500	92.15717			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			4.20000	174.15072	4.20000	174.13621			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.70341		101.67884			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				100.80314		100.77759			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				99.90961		99.88680			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				100.50129		100.47795			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond				101.45386		101.42909			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				100.71566		100.69129			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond				100.73380		100.70882				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				101.51801		101.49442				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	50,000,000
Total ASN014 SPOT										0.00	0	50,000,000
Total For ASN014										0.00	0	50,000,000
ASN02 On 07/12/2033 Spot Bond			4.10000	235.21329	4.10000	235.19445				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				101.86447		101.84108				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				100.24037		100.21608				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			4.11500	210.01940	4.11500	210.00249				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.79423		100.76893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.61090		100.58569				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.57539		100.55056				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 07/02/2020 Spot Bond				100.36632		100.34195				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/06/2020 Spot Bond				101.79332		101.76528				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				101.53483		101.51097				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond				102.97124		102.94752				0.00	0	44,600,000
Total ASN083 SPOT										0.00	0	44,600,000
Total For ASN083										0.00	0	44,600,000
ASN083 On 03/09/2020 Spot Bond				102.20340		102.17648				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond				105.80192		106.10835				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.77804		100.75331				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond				100.24941		100.22448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				83.04712		82.97519				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				99.74200		101.98249				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113 On 07/03/2021 Spot Bond				101.88787		101.86345				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				102.01404		101.98243				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				101.54802		101.52395				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				99.90831		99.88520				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				99.91038		99.88748				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond				99.90991		99.88720				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				101.98507		101.96093				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN132 On 03/03/2019 Spot Bond				101.96868		101.94475				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN133 On 20/12/2020 Spot Bond				101.99694		101.96561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond				98.56000		98.56000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			4.21000	149.41569	4.21000	149.40338				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 31/12/2018 Spot Bond				98.56000		98.56000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2020 Spot Bond				103.26664		103.24338				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond				78.69545		78.48142				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				100.41973		100.39482				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				100.41973		100.39482				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			4.25500	149.21522	4.25500	149.20275				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				114.24940		114.57047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				99.73617		102.02570				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			4.79000	161.22693	4.79000	161.21091				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.35687		100.33139				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				100.01637		100.04538				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				102.66793		102.64265				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				99.75386		101.89625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177: On 25/02/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN179: On 20/06/2022 Spot Bond				101.76111		101.73359				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN185: On 12/06/2020 Spot Bond				101.70336		101.67956				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190: On 27/06/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN192: On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN193: On 30/06/2022 Spot Bond				101.32806		101.30285				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194: On 31/01/2038 Spot Bond			4.43000	101.56134	4.43000	101.55238				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195: On 20/06/2022 Spot Bond				101.50069		101.47738				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196: On 09/04/2018 Spot Bond				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 ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN197 On 04/05/2018 Spot Bond				100.00000						0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN198 On 01/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN200 On 25/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN200 On 21/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201 On 18/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202 On 20/06/2022 Spot Bond				101.51475		101.49121				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond				101.61209		101.58698				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 25/08/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond				99.89306		99.86607				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond				99.88262		99.85310				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond				99.86919		99.84714				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 02/09/2022 Spot Bond				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 ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond				99.83865		99.81532				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23 On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23 On 28/05/2019 Spot Bond			8.56000	102.02124	8.56000	101.99750				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23 On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23 On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23 On 18/12/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24 On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24 On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24 On 10/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24 On 07/03/2019 Spot Bond				101.76357		101.74082				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				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 ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN244 On 30/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN245 On 12/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN246 On 13/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN247 On 09/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN250 On 16/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN251 On 16/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN252 On 27/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN253 On 25/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN254 On 29/05/2021 Spot Bond				99.84798		99.82599				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN255 On 05/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN256 On 02/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN257 On 22/06/2023 Spot Bond				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 ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN261 On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN262 On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN263 On 20/06/2023 Spot Bond				101.75768		101.73022				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN264 On 30/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN265 On 10/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN268 On 10/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN269 On 20/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN270 On 20/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN271 On 20/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN272 On 25/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN273 On 20/06/2023 Spot Bond				101.50926		101.48581				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274 On 27/07/2023 Spot Bond				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 ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN275 On 04/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN276 On 08/08/2019 Spot Bond				100.30976		100.28768				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN277 On 15/08/2023 Spot Bond				100.17163		100.14678				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond				100.04589		100.02289				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond				100.02263		99.99993				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN281 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN282 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN283 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN284 On 05/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN285 On 13/09/2025 Spot Bond				101.79125		101.76575				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 14/09/2023 Spot Bond				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 ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0
ASN287 On 21/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN289 SPOT										0.00	0	0
Total For ASN289										0.00	0	0
ASN289 On 21/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN290 SPOT										0.00	0	0
Total For ASN290										0.00	0	0
ASN290 On 26/09/2023 Spot Bond				101.44120		101.41665				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN291 On 02/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN293 SPOT										0.00	0	0
Total For ASN293										0.00	0	0
ASN293 On 09/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN295 SPOT										0.00	0	0
Total For ASN295										0.00	0	0
ASN295 On 26/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN297 SPOT										0.00	0	0
Total For ASN297										0.00	0	0
ASN297 On 26/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN298 SPOT										0.00	0	0
Total For ASN298										0.00	0	0
ASN298 On 26/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN299 SPOT										0.00	0	0
Total For ASN299										0.00	0	0
ASN300 On 20/12/2023 Spot Bond				100.41608		100.39181				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 15/11/2024 Spot Bond				100.00000		100.00000				0.00	1,327,000,000	1,327,000,000
Total ASN301 SPOT										0.00	1,327,000,000	1,327,000,000
Total For ASN301										0.00	1,327,000,000	1,327,000,000
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.85185		101.83101				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 BAW17 SPOT										0.00	0	200,000,000
Total For BAW17										0.00	0	200,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				102.00191		101.97861				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.94500	105.55528	8.95000	105.52084				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.89500	102.62621	8.90000	102.58725				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.47772	9.30000	101.45224				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				103.05808		103.03386				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				102.05575		102.03383				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				101.15805		101.13508				0.00	0	546,000,000
Total BAW25 SPOT										0.00	0	546,000,000
Total For BAW25										0.00	0	546,000,000
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				103.27119		103.24718				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				99.99982		99.97754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.60992		101.57921				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				101.69916		101.66581				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				102.09229		102.06198				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				102.33271		102.30151				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				105.21291		105.18009				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				103.32542		103.29480				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			12.35500	107.40674	12.36000	107.35734				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			12.24500	105.07487	12.25000	105.03381				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				101.72958		101.69653				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				101.63092		101.59979				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				103.02509		102.99617				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				101.64500		101.61359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond				101.57461		101.54458				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				101.63103		101.59990				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			12.35500	97.65234	12.36000	97.60380				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				101.53954		101.51020				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				101.53954		101.51020				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				101.53954		101.51020				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2020 Spot Bond				102.06675		102.02710				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				107.05392		107.01904				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				102.13702		102.09599				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				101.85615		101.82063				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond				101.89044		101.85421				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond				101.89044		101.85421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				101.89044		101.85421				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 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
BAYD2 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
BAYD3 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
BAYD4 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
BAYD5 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
BAYD6 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				99.83207		99.81111				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				100.96841		100.94509				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				100.29091		100.26839				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				100.29775		100.27468				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				101.67925		101.65656				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				101.30454		101.28243				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.12000	193.77271	9.12500	193.54345				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.12000	194.43649	9.12500	194.20765				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			9.50500	92.27980	9.51000	92.22735				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.82330	100.00000	8.80366				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond				100.43106		100.40587				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				101.24591		101.27462				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.64000	102.13210	8.64500	102.10350				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				102.63299		102.60859				0.00	0	523,000,000
Total BGL03 SPOT										0.00	0	523,000,000
Total For BGL03										0.00	0	523,000,000
BGL04 On 05/02/2020 Spot Bond			8.34000	104.87268	8.34500	104.84368				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.74500	103.42534	10.75000	103.38745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond				104.72728		104.70222			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			11.28500	104.14976	11.29000	104.10296			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond				102.33413		102.30553			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			10.44500	103.24062	10.45000	103.20325			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				100.50007		100.47039			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			11.22500	103.09231	11.23000	103.05057			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				105.13978		105.11526			0.00	0	110,000,000
Total BGL12 SPOT									0.00	0	110,000,000
Total For BGL12									0.00	0	110,000,000
BGL13 On 20/08/2021 Spot Bond			9.87500	107.35346	9.88000	107.31322			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				103.79655		103.76820			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				104.83249		104.80357			0.00	49,213,000	274,606,500
Total BGL15 SPOT									0.00	49,213,000	274,606,500
Total For BGL15									0.00	49,213,000	274,606,500
BGL16 On 25/05/2022 Spot Bond				99.88878		99.86071			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				103.19182		103.16111			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond				103.69121		103.66400			0.00	2,163,000,000	3,363,000,000
Total BGL18 SPOT									0.00	2,163,000,000	3,363,000,000
Total For BGL18									0.00	2,163,000,000	3,363,000,000
BGL19 On 29/09/2024 Spot Bond				102.43737		102.40861			0.00	76,800,000	19,200,000
Total BGL19 SPOT									0.00	76,800,000	19,200,000
Total For BGL19									0.00	76,800,000	19,200,000
BGT01 On 12/09/2022 Spot Bond				105.79437		105.76025			0.00	0	554,976,200
Total BGT01 SPOT									0.00	0	554,976,200
Total For BGT01									0.00	0	554,976,200
BID05 On 30/06/2019 Spot Bond				101.45068		101.42939			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			8.35000	103.78465	8.35500	103.75854			0.00	0	2,240,000,000
Total BID06 SPOT									0.00	0	2,240,000,000
Total For BID06									0.00	0	2,240,000,000
BID07 On 30/06/2020 Spot Bond				101.48857		101.46554			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				101.26455		101.24058			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BID09 On 15/11/2021 Spot Bond				100.15807		100.13516			0.00	0	0
Total BID09 SPOT									0.00	0	0
Total For BID09									0.00	0	0
BID10 On 15/11/2023 Spot Bond				100.16127		100.13790			0.00	0	0
Total BID10 SPOT									0.00	0	0
Total For BID10									0.00	0	0
BID11 On 15/11/2023 Spot Bond			9.60000	100.18148	9.60000	100.15554			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									0.00	0	0
BNPP0 On 31/01/2024 Spot Bond				100.59652		100.56964			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				101.38347		101.35998			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF02 On 15/09/2020 Spot Bond				101.87137		101.84830				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF04 On 22/03/2019 Spot Bond				101.26518		101.24377				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond				101.32823		101.30571				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/01/2019 Spot Bond				100.62110		100.60028				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF09 On 23/07/2019 Spot Bond				100.66269		100.64095				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF10 On 23/07/2021 Spot Bond				100.69182		100.66909				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF11 On 09/10/2019 Spot Bond				100.96423		100.94270				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF12 On 09/10/2023 Spot Bond				101.03331		101.01019				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.41607		101.39117				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				101.40064		101.37602				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	0.00000				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				100.66488		100.64092				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.25748		100.23173				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	34,000,000,000
Total BWZJ23 SPOT										0.00	0	34,000,000,000
Total For BWZJ23										0.00	0	34,000,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.98327		100.95602				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.60000	103.44092	11.60500	103.40778				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				101.72101		101.69754				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.10000	104.09968	9.10500	104.07088				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				104.69694		104.67125				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			9.54500	98.97808	9.55000	98.94600				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				100.53076		100.50425				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				100.75987		100.73651				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.84500	103.18162	9.85000	103.14336				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				101.15846		101.13505				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				100.02150		100.00001				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.47500	112.67373	10.48000	112.62360				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.55000	109.55027	10.55500	109.49829			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.70500	104.11201	10.71000	104.05919		17,976,846,552,000.00	1,679,294,400	514,473,600	
Total CCT03 SPOT								17,976,846,552,000.00	1,679,294,400	514,473,600	
Total For CCT03								17,976,846,552,000.00	1,679,294,400	514,473,600	
CCT04 On 17/07/2027 Spot Bond			10.65000	101.91256	10.65500	101.86734		362,100,000,000.00	34,000,000	8,500,000	
Total CCT04 SPOT								362,100,000,000.00	34,000,000	8,500,000	
Total For CCT04								362,100,000,000.00	34,000,000	8,500,000	
CGR14 On 25/11/2020 Spot Bond			10.00000	112.64730	10.00000	112.61780		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR21 On 12/10/2020 Spot Bond				101.30037		101.26885		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				100.42419		100.39389		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				102.49493		102.46390		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				102.29680		102.26949		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				100.40631		100.37917		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				101.60176		101.57165		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				100.93692		100.90702		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				101.73807		101.70839		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 CGR33 SPOT										0.00	600,000,000	300,000,000
Total For CGR33										0.00	600,000,000	300,000,000
CGR37 On 08/02/2019 Spot Bond				100.33792		100.31381				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				100.27057		100.24024				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond				101.74522		101.71534				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				100.53997		100.50835				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.93478	10.11000	103.90693				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	148.06510	3.14000	148.05705				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.18000	143.39226	4.18000	143.38029				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800				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	102.42752	8.59000	102.40436				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	102.21375	9.35000	102.18818				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			8.03000	102.04132	8.03500	102.01777				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	112.64700	10.00000	112.61800				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				100.21317		100.18626				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			11.30500	94.67349	11.31000	94.62960				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			11.82500	95.88984	11.83000	95.84344				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.76120		101.73369				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				100.20890		100.18252				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				101.75768		101.73022				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				102.21731		102.19315				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				101.87743		101.84803				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				101.48360		101.46057				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				100.95307		100.92649				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				101.44596		101.42353				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			10.48500	102.06576	10.49000	102.01688			167,760,000,000,000.00	16,000,000,000		0
Total CLN362 SPOT									167,760,000,000,000.00	16,000,000,000		0
Total For CLN362									167,760,000,000,000.00	16,000,000,000		0
CLN363 On 20/03/2024 Spot Bond				101.56152		101.53723			0.00	0	0	0
Total CLN363 SPOT									0.00	0	0	0
Total For CLN363									0.00	0	0	0
CLN364 On 06/08/2023 Spot Bond				100.46803		100.43881			0.00	0	0	0
Total CLN364 SPOT									0.00	0	0	0
Total For CLN364									0.00	0	0	0
CLN365 On 20/03/2024 Spot Bond			12.62500	103.56095	12.63000	103.50677			0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.48513		100.45483			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN366 On 26/07/2022 Spot Bond				100.70705		100.68100			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN370 On 20/03/2024 Spot Bond				110.60356		110.57287			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.54006		101.51611			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN372 On 20/03/2021 Spot Bond			9.24500	102.99639	9.25000	102.96032			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN376 On 20/06/2019 Spot Bond				100.26456		100.23110			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	100.10420	10.98000	100.07464		625,860,000,000.00	57,000,000	1,203,080,000	
Total CLN379 SPOT								625,860,000,000.00	57,000,000	1,203,080,000	
Total For CLN379								625,860,000,000.00	57,000,000	1,203,080,000	
CLN379 On 20/09/2024 Spot Bond			11.00000	101.88105	11.00000	101.85091		0.00	0	0	
Total CLN380 SPOT								0.00	0	0	
Total For CLN380								0.00	0	0	
CLN380 On 20/03/2021 Spot Bond				101.74023		101.71305		0.00	0	0	
Total CLN382 SPOT								0.00	0	0	
Total For CLN382								0.00	0	0	
CLN382 On 20/09/2024 Spot Bond			12.41500	100.51001	12.42000	100.45645		0.00	0	0	
Total CLN384 SPOT								0.00	0	0	
Total For CLN384								0.00	0	0	
CLN384 On 20/09/2024 Spot Bond				101.89094		101.86132		0.00	0	0	
Total CLN385 SPOT								0.00	0	0	
Total For CLN385								0.00	0	0	
CLN385 On 20/03/2021 Spot Bond				101.56904		101.54463		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.74679		100.71926				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				101.66355		101.63762				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				107.14677		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				101.57775		101.55320				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				101.69789		101.67140				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				102.40050		102.36767				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				100.20205		100.17654				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				100.20098		100.17561				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				101.57763		101.55307				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				102.39587		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				101.58619		101.56150				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				101.01852		100.98972				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.74031		101.71313				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				101.74887		101.72155				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				101.02323		100.99429				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				102.91688		102.89154				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				101.80876		101.78047				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				101.08442		101.05371				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				101.65917		101.63086				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				101.89434		101.86467				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	52.88474	7.01000	52.87492				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				101.91144		101.88150				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN422 On 26/01/2021 Spot Bond				100.92340		100.88925				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				103.68865		103.66213				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				113.19431		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				101.94104		101.91832				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				102.25324		102.21775				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				130.22416		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				117.90227		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				119.70634		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				121.32108		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				131.13193		131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				101.73179		101.70475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				101.65475		101.62895				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.44843		100.42221				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				132.34026		132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				103.10493		103.05555				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				99.97489		99.94986				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.34500	104.31717	9.35000	104.28001				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.48000	148.21766	4.48000	148.20436				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN450 On 31/01/2025 Spot Bond			6.67000	107.89538	6.67000	107.87947				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 31/01/2025 Spot Bond			6.61000	108.25605	6.61000	108.24024				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 04/05/2021 Spot Bond				99.90110		99.87612				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 20/12/2021 Spot Bond				101.94927		101.91872				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 17/11/2021 Spot Bond				100.01855		100.04686				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.74253		100.71877			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN460 On 29/11/2021 Spot Bond				99.83390		99.80991			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 15/02/2022 Spot Bond				103.92782		103.90128			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.41500	104.61405	10.42000	104.57159			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN464 On 13/03/2022 Spot Bond			10.23500	101.39381	10.24000	101.35215		1,068,534,000,000.00	104,400,000	26,100,000	
Total CLN464 SPOT								1,068,534,000,000.00	104,400,000	26,100,000	
Total For CLN464								1,068,534,000,000.00	104,400,000	26,100,000	
CLN465 On 14/03/2020 Spot Bond				101.66485		101.64077			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 27/03/2020 Spot Bond				101.32479		101.30154			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0
CLN467 On 28/03/2020 Spot Bond				101.34406		101.31998			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN468 On 28/03/2022 Spot Bond				102.68617		102.66152			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN469 On 17/05/2019 Spot Bond				100.01257		100.04300			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN471 On 19/11/2022 Spot Bond				100.02478		100.05074			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN472 On 23/06/2021 Spot Bond				102.58224		102.54848			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				101.74887		101.72155				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	17.07031	100.00000	17.03273				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 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
CLN480 On 07/06/2022 Spot Bond				102.57187		102.53825				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				100.18523		100.16171				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				101.70322		101.68057				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				100.78521		103.05109				0.00	0	40,000,000
Total CLN484 SPOT										0.00	0	40,000,000
Total For CLN484										0.00	0	40,000,000
CLN484 On 02/12/2021 Spot Bond			9.34500	100.55662	9.35000	105.33529				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				102.23620		102.21087				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.91500	105.02467	12.92000	104.97496				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.71500	101.16935	9.72000	101.12825				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				101.32913		101.30533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49(On 28/03/2022 Spot Bond				101.96447		101.93966				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49(On 07/06/2022 Spot Bond				102.57187		102.53825				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49(On 30/09/2019 Spot Bond				101.39158		101.36513				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49(On 20/06/2022 Spot Bond				101.74741		101.72012				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49(On 07/06/2022 Spot Bond			11.84500	105.60471	11.85000	105.55736				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49(On 29/08/2020 Spot Bond				99.84415		99.82162				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49(On 04/09/2024 Spot Bond			10.51500	100.27391	10.52000	100.22452				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49(On 04/09/2024 Spot Bond				103.67647		103.65042				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49(On 08/06/2022 Spot Bond				104.84679		104.82064				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49(On 20/05/2021 Spot Bond				100.04597		100.02303				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50(On 10/10/2020 Spot Bond				101.04678		101.02283				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond				101.08898		101.06338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				101.12861		101.10205				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				101.80383		101.77563				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				101.12861		101.10205				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				100.70387		100.67992				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				100.54449		100.52102				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				101.76617		101.73858				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				99.89775		99.87197				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				101.07184		101.04665				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				97.02202		97.00037				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				102.40614		102.37476				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				99.97402		99.94845				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond				99.96827		99.93737				0.00	0	1,009,047,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN515 SPOT										0.00	0	1,009,047,800
Total For CLN515										0.00	0	1,009,047,800
CLN515 On 15/09/2022 Spot Bond			9.96000	101.84261	9.96000	101.81527				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	100.61909	10.01000	100.59209				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				99.90240		99.87781				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	100.91435	9.60000	100.89702				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				101.77103		101.74626				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				101.56660		101.54263				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				99.88671		99.86387				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				100.22318		100.19822				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	101.85570	9.20000	101.83039				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				100.70782		100.68373				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				100.68157		100.65648				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond				103.15971		103.13421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond				101.10569		101.08030				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				101.69810		101.67389				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				101.69952		101.67578				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				101.77103		101.74626				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				101.68918		101.66283				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				101.66349		101.63755				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				100.90549		100.87996				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			10.73000	101.76784	10.73500	101.71584				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				100.88954		100.86447				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				100.69673		100.67209				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				100.15528		100.03406				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond				102.60017		102.56728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54(On 17/01/2024 Spot Bond				102.00208		101.97397				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond				101.95635		101.32545				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond				99.81325		99.78958				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN54 On 07/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond				100.40372		100.37690				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond				100.26721		100.23998				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				224.14681		223.64921				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				100.00000		100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.50500	92.27980	9.51000	92.22735				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.12000	193.77271	9.12500	193.54345				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.12000	194.43649	9.12500	194.20765				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				101.53509		101.51123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.66554		101.64246			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				101.53502		101.51115			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				101.59475		101.56992			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond				100.01801		100.04653			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.92000	117.69764	8.92500	117.64987			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			9.45500	104.47760	9.46000	104.44048		407,737,420,000.00		43,124,000	10,781,000
Total COJ07 SPOT								407,737,420,000.00		43,124,000	10,781,000
Total For COJ07								407,737,420,000.00		43,124,000	10,781,000
COJ08 On 22/06/2026 Spot Bond			10.76000	108.30909	10.76500	108.25200		29,861,414,544,000.00		2,775,224,400	693,806,100
Total COJ08 SPOT								29,861,414,544,000.00		2,775,224,400	693,806,100
Total For COJ08								29,861,414,544,000.00		2,775,224,400	693,806,100
COJG0 On 09/06/2024 Spot Bond			10.31500	104.04672	10.32000	103.99747		12,616,585,950,000.00		1,223,130,000	305,782,500
Total COJG01 SPOT								12,616,585,950,000.00		1,223,130,000	305,782,500
Total For COJG01								12,616,585,950,000.00		1,223,130,000	305,782,500
COT01 On 03/04/2023 Spot Bond			10.56000	96.26162	10.56500	96.21780		4,573,852,800,000.00		433,130,000	108,282,500
Total COT01 SPOT								4,573,852,800,000.00		433,130,000	108,282,500
Total For COT01								4,573,852,800,000.00		433,130,000	108,282,500
COT02 On 03/04/2028 Spot Bond			11.89500	91.95250	11.90000	91.89735		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			11.85000	90.94488	11.85500	90.89080		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			12.53000	98.09208	12.53500	98.04018		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond				101.57381		101.54973				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				99.41072		99.38585				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	40,000,000
Total CSA04U SPOT										0.00	0	40,000,000
Total For CSA04U										0.00	0	40,000,000
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
DEN80 On 11/12/2018 Spot Bond				101.86963		101.84319				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG8 On 11/09/2019 Spot Bond				101.71114		101.68755				0.00	0	0
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond				101.46903		101.44566				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond				101.57021		101.54524				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond				101.30505		101.28167				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond				101.39438		101.36933				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond				101.48391		101.45722				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DOL00 On 24/01/2019 Spot Bond				101.09736		101.05972				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 20/12/2019 Spot Bond				87.71041		87.63172			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL009 On 20/12/2021 Spot Bond				102.94428		102.89755			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				100.02160		99.99989			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				100.20293		100.18037			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.17000	101.30679	10.17500	101.25680			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				100.02206		99.99985			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.64500	104.73270	8.65000	104.69709			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.67500	104.73919	7.68000	104.71198		3,850,949,670,000.00	501,752,400	255,438,100	
Total DV22 SPOT								3,850,949,670,000.00	501,752,400	255,438,100	
Total For DV22								3,850,949,670,000.00	501,752,400	255,438,100	
DV22/R On 07/02/2020 Spot Bond			100.00000	45.92654	100.00000	45.82544		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			9.65500	103.51764	9.66000	103.47382		10,830,498,181,000.00	1,121,750,200	715,882,300	
Total DV23 SPOT								10,830,498,181,000.00	1,121,750,200	715,882,300	
Total For DV23								10,830,498,181,000.00	1,121,750,200	715,882,300	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.94908	100.00000	14.91618		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.94908	100.00000	14.91618		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24 On 18/02/2024 Spot Bond			9.71500	102.39836	9.72000	102.35180			925,303,232,000.00	95,244,800	23,811,200
Total DV24 SPOT									925,303,232,000.00	95,244,800	23,811,200
Total For DV24									925,303,232,000.00	95,244,800	23,811,200
DV24/R On 18/02/2024 Spot Bond			9.69000	102.49922	9.69000	102.47286			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.49922	9.69000	102.47286			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			11.43000	94.69217	11.43500	94.63549			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.60373	10.10000	102.57627			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.60373	10.10000	102.57627			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.13907		100.11861			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				99.88766		99.86590			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20I On 28/03/2020 Spot Bond				101.64262		101.62077			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond				100.05953		100.03819			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20I On 23/10/2020 Spot Bond				100.79629		100.77373			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				99.84293		99.82022			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				101.96696		101.94384			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22I On 29/08/2022 Spot Bond				99.84617		99.82391			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond				100.68761		100.66422				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				100.73459		100.71043				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			8.14000	112.43322	8.14500	112.40063				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	39.23482	100.00000	39.14846				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.95000	103.89237	7.95500	103.86377				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			9.05500	103.78283	9.06000	103.74322				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.02500	101.56484	10.03000	101.51722				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			4.36000	101.96523	4.36000	101.95621				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.08000	94.22859	4.08000	94.22115				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	122.66005	2.25000	122.65636				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			3.93000	126.88310	3.93000	126.87337				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			3.94000	113.15780	3.94000	113.14907				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.94000	112.36780	3.94000	112.35934				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.02000	102.26710	4.02000	103.58014				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.05000	95.69485	4.05000	95.68736				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	122.66005	2.25000	122.65636				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.72000	106.15327	8.72500	106.12080				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.74500	106.14220	8.75000	106.10660				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.02000	96.59099	11.02500	96.54277				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			11.23000	92.90091	11.23500	92.85661				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			11.40500	98.27779	11.41000	98.23042				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			11.00000	102.31194	11.00500	102.26921				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.85000	102.73087	10.85500	102.68489				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			11.47500	89.64116	11.48000	89.59931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				100.84547		100.81758				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				100.78891		100.76292				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond				101.93343		101.90713				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				99.75523		101.88535				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				102.27289		102.25046				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				100.80337		100.78025				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				102.40957		102.38599				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				101.01832		100.99444				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				99.86521		99.84249				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				101.96069		101.93649				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond				101.77376		101.75086				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond				101.80487		101.78156				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF06U SPOT										0.00	0	0
Total For EPF06U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond				101.79924		101.77746				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 06/09/2019 Spot Bond				101.73360		101.71162				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 03/04/2019 Spot Bond				101.03190		101.01097				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond				100.36501		100.34241				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				99.38499		99.35278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.66586		100.63834				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				100.01523		100.04467				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				100.07378		100.04917				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.01933		100.04737				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				100.08163		100.05440				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	112.64700	10.00000	112.61800				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				99.76135		99.79045				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				100.17827		100.20894				0.00	0	50,000,000
Total ERSA22 SPOT										0.00	0	50,000,000
Total For ERSA22										0.00	0	50,000,000
ERSA2 On 17/08/2019 Spot Bond				100.33381		100.36472				0.00	0	600,000,000
Total ERSA23 SPOT										0.00	0	600,000,000
Total For ERSA23										0.00	0	600,000,000
ERSA2 On 17/08/2020 Spot Bond				100.01242		100.04285				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				100.01491		100.04449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.57500	104.66886	9.58000	104.62521			47,212,032,745,000.00	4,930,760,600	16,564,101,000
Total ES23 SPOT									17,212,032,745,000.00	4,930,760,600	16,564,101,000
Total For ES23									17,212,032,745,000.00	4,930,760,600	16,564,101,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.23313	10.00000	103.20576			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			10.35000	88.41887	10.35500	88.37112			7,099,269,930,000.00	685,919,800	3,988,325,600
Total ES26 SPOT									7,099,269,930,000.00	685,919,800	3,988,325,600
Total For ES26									7,099,269,930,000.00	685,919,800	3,988,325,600
ES26/R On 02/04/2026 Spot Bond			7.85000	101.08467	7.85000	101.06328			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.11000	75.44199	11.11000	75.41946			24,847,803,860,000.00	2,236,526,000	22,126,899,500
Total ES33 SPOT									24,847,803,860,000.00	2,236,526,000	22,126,899,500
Total For ES33									24,847,803,860,000.00	2,236,526,000	22,126,899,500
ES33/R On 15/09/2033 Spot Bond			7.50000	101.39267	7.50000	101.37205			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			11.32500	77.58353	11.32000	77.59280			220,762,755,000.00	19,493,400	3,213,928,500
Total ES42 SPOT									220,762,755,000.00	19,493,400	3,213,928,500
Total For ES42									220,762,755,000.00	19,493,400	3,213,928,500
ES42/R On 25/04/2042 Spot Bond			8.50000	100.64238	8.50000	100.61938			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				100.84384		100.82056			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				99.56690		99.59351			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				101.54364		101.51964				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				101.59483		101.57000				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	16.04209	100.00000	15.92169			000,000,000,000,000.00	540,000,000,000	540,000,000,000	
Total FFA1U SPOT									10,000,000,000,000.00	540,000,000,000	540,000,000,000	
Total For FFA1U									10,000,000,000,000.00	540,000,000,000	540,000,000,000	
FFB1U On 20/11/2026 Spot Bond			100.00000	26.07226	100.00000	25.87657			000,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total FFB1U SPOT									10,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total For FFB1U									10,000,000,000,000.00	60,000,000,000	60,000,000,000	
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FIF02U SPOT									0.00	0	0	
Total For FIF02U									0.00	0	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FIF03U SPOT									0.00	0	0	
Total For FIF03U									0.00	0	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FIF04U SPOT									0.00	0	0	
Total For FIF04U									0.00	0	0	
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FIF05U SPOT									0.00	0	0	
Total For FIF05U									0.00	0	0	
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FIF06U SPOT									0.00	0	0	
Total For FIF06U									0.00	0	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FIF07U SPOT									0.00	0	0	
Total For FIF07U									0.00	0	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FIF11U SPOT									0.00	0	0	
Total For FIF11U									0.00	0	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				99.98502		99.96290				0.00	700,000,000	350,000,000
Total FIFB08 SPOT										0.00	700,000,000	350,000,000
Total For FIFB08										0.00	700,000,000	350,000,000
FIFB09 On 27/06/2019 Spot Bond				101.36894		101.34490				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				102.01178		101.98831				0.00	640,000,000	360,000,000
Total FIFB10 SPOT										0.00	640,000,000	360,000,000
Total For FIFB10										0.00	640,000,000	360,000,000
FIFB11 On 07/02/2020 Spot Bond				100.63737		100.61371				0.00	0	500,000,000
Total FIFB11 SPOT										0.00	0	500,000,000
Total For FIFB11										0.00	0	500,000,000
FIFB12 On 13/08/2020 Spot Bond				100.21831		100.19388				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				100.35861		100.33476				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond				100.04362		100.02174				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
FNT001 On 03/12/2018 Spot Bond				100.42301		100.40186				0.00	0	0
Total FNT001 SPOT										0.00	0	0
Total For FNT001										0.00	0	0
FNT002 On 04/01/2019 Spot Bond				100.61201		100.59001				0.00	0	0
Total FNT002 SPOT										0.00	0	0
Total For FNT002										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			7.30000	103.64884	7.30500	103.62780			2,065,832,840,000.00	282,990,800	430,747,700
Total FRB05 SPOT									2,065,832,840,000.00	282,990,800	430,747,700
Total For FRB05									2,065,832,840,000.00	282,990,800	430,747,700
FRB12 On 02/06/2019 Spot Bond				102.27495		102.25132			0.00	2,000,000,000	1,000,000,000
Total FRB12 SPOT									0.00	2,000,000,000	1,000,000,000
Total For FRB12									0.00	2,000,000,000	1,000,000,000
FRB13 On 02/06/2021 Spot Bond				100.94749		100.92134			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			10.44500	103.75357	10.45000	103.71390			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond				104.32186		104.29753			0.00	20,000,000	50,000,000
Total FRB15 SPOT									0.00	20,000,000	50,000,000
Total For FRB15									0.00	20,000,000	50,000,000
FRB16 On 08/07/2020 Spot Bond				103.54906		103.52374			0.00	0	300,000,000
Total FRB16 SPOT									0.00	0	300,000,000
Total For FRB16									0.00	0	300,000,000
FRB17 On 08/01/2022 Spot Bond				106.03419		106.00744			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.68278		105.65671			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.14500	103.75577	11.15000	103.71442			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				103.57542		103.54740			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				102.57672		102.55016			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				107.99408		107.96516			0.00	0	20,000,000
Total FRB22 SPOT									0.00	0	20,000,000
Total For FRB22									0.00	0	20,000,000
FRB23 On 20/09/2027 Spot Bond				102.23382		102.20634			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB24 On 08/11/2023 Spot Bond				100.44085		100.40934			0.00	9,000,000,000	4,500,000,000
Total FRB24 SPOT									0.00	9,000,000,000	4,500,000,000
Total For FRB24									0.00	9,000,000,000	4,500,000,000
FRBC2 On 21/12/2018 Spot Bond			7.64500	105.36003	7.65000	105.33767		1,262,366,864,000.00		165,123,200	41,280,800
Total FRBC21 SPOT								1,262,366,864,000.00		165,123,200	41,280,800
Total For FRBC21								1,262,366,864,000.00		165,123,200	41,280,800
FRBC2 On 21/12/2018 Spot Bond				101.83572		101.81300		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			3.63000	152.02865	3.63000	152.01846		145,200,000,000.00		40,000,000	20,000,000
Total FRBI22 SPOT								145,200,000,000.00		40,000,000	20,000,000
Total For FRBI22								145,200,000,000.00		40,000,000	20,000,000
FRBI23 On 07/12/2023 Spot Bond			3.75000	290.98962	3.75000	290.96901		150,000,000,000.00		40,000,000	20,000,000
Total FRBI23 SPOT								150,000,000,000.00		40,000,000	20,000,000
Total For FRBI23								150,000,000,000.00		40,000,000	20,000,000
FRBI25 On 31/01/2025 Spot Bond			3.96000	125.64111	3.96000	125.63159		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			4.18000	169.33960	4.18000	169.32556		0.00		0	1,000,000,000
Total FRBI28 SPOT								0.00		0	1,000,000,000
Total For FRBI28								0.00		0	1,000,000,000
FRBI29 On 31/03/2029 Spot Bond			4.27500	85.10548	4.27500	85.09820		256,500,000,000.00		60,000,000	30,000,000
Total FRBI29 SPOT								256,500,000,000.00		60,000,000	30,000,000
Total For FRBI29								256,500,000,000.00		60,000,000	30,000,000
FRBI33 On 07/12/2033 Spot Bond			4.38000	203.85532	4.38000	203.83743		0.00		0	0
Total FRBI33 SPOT								0.00		0	0
Total For FRBI33								0.00		0	0
FRBI46 On 31/03/2046 Spot Bond			4.68500	88.02411	4.68500	88.01561		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.73000	89.80495	4.73000	89.79624				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.67000	84.44110	8.71000	84.32913				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.09000	56.45540	10.16000	56.22032				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.14000	55.67891	10.20000	55.44117				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				102.47439		102.44400				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.77000	120.01162	4.77000	119.99994				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond				100.02977		100.00084				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17 On 20/09/2020 Spot Bond				101.76940		101.74175				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18 On 06/08/2023 Spot Bond				90.05227		89.79834				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18 On 20/12/2018 Spot Bond				102.18168		102.15643				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18 On 20/12/2018 Spot Bond				102.00431		101.97287				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18 On 20/03/2019 Spot Bond				101.63332		101.60776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				101.63805		101.61253				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				101.46927		101.44652				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	112.64700	10.00000	112.61800				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				101.71990		101.69304				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				101.77151		101.74718				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208: On 07/10/2020 Spot Bond				103.45272		103.42462				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210: On 20/12/2019 Spot Bond				101.68929		101.66294				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210: On 07/05/2020 Spot Bond				100.37249		100.34772				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond				100.59992		100.57577				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.42566		100.40079				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.29000	149.05952	4.29000	149.04691				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.04546		100.02279				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.15000	145.29401	5.15000	145.27841				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				102.41882		102.38064				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				98.20283		97.99210				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				102.56064		102.41651				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				98.53028		98.31955				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				103.35811		103.21753				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				103.86898		103.74326				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				97.98874		97.77264				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24: On 08/02/2020 Spot Bond				97.84109		97.62623			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				101.81567		101.76214			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				99.95318		99.78260			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				101.79762		101.74464			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				101.44462		101.40220			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				98.65218		98.45552			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				100.48327		100.44867			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				102.44457		102.31452			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				101.44008		101.39779			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				100.25642		100.22769			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				101.72142		101.69651			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				101.56892		101.54629			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25: On 17/07/2027 Spot Bond				102.94287		102.91647			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				101.30196		101.27912			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				100.68789		100.66355			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	105.40944	3.33700	105.40304			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	106.04148	3.45500	106.03487			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				101.02934		101.00580			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.93193		100.90781			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				101.47967		101.45704			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.92987		100.90581			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				101.91154		101.88160			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				99.97949		99.95888			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC267 On 06/08/2023 Spot Bond				103.60465		103.57557			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC269 On 21/10/2019 Spot Bond				100.69436		100.67235			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC270 On 16/11/2019 Spot Bond				100.13189		100.01425			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC271 On 30/01/2023 Spot Bond				100.58146		100.55635			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	102.96867	9.58400	102.94248			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC273 On 07/12/2023 Spot Bond			8.82000	104.04132	8.82000	104.01679			0.00	0	0
Total FRC273 SPOT									0.00	0	0
Total For FRC273									0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	100.52999	9.80000	100.50343			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC275 On 12/12/2020 Spot Bond				101.70921		101.68532			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				101.71308		101.68914			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				101.85299		101.83017			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				101.24563		101.22382			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				100.02196		99.99988			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28(On 20/12/2023 Spot Bond				101.68912		101.66277				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28 On 03/09/2019 Spot Bond				102.74963		102.71571				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.54000	101.85063	3.54000	101.84405				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28 On 26/01/2021 Spot Bond				101.70798		101.67625				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28 On 11/11/2024 Spot Bond				101.20001		101.16982				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28 On 20/12/2022 Spot Bond				100.36206		100.33812				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.93000	146.24634	4.93000	146.23149				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			4.87000	146.50736	4.87000	146.49272				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			4.85000	146.59449	4.85000	146.57991				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD21I On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0
Total For FRD21U										0.00	0	0
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.76000	84.29479	4.76000	84.28642				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			4.65500	98.32436	4.65500	98.31509				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				101.30594		101.28515				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				101.49886		101.47734				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				102.03618		102.01357				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				103.14419		103.12162				0.00	0	3,000,000,000
Total FRJ22 SPOT										0.00	0	3,000,000,000
Total For FRJ22										0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ23 On 31/07/2023 Spot Bond				101.08918		101.06581			0.00	0	9,078,000,000
Total FRJ23 SPOT									0.00	0	9,078,000,000
Total For FRJ23									0.00	0	9,078,000,000
FRJ25 On 09/03/2025 Spot Bond				104.51791		104.49246			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				101.95589		101.93066			0.00	3,000,000,000	1,500,000,000
Total FRJ27 SPOT									0.00	3,000,000,000	1,500,000,000
Total For FRJ27									0.00	3,000,000,000	1,500,000,000
FRS01L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10C On 15/01/2024 Spot Bond			3.51800	96.17926	3.38800	99.13177			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10V On 31/01/2038 Spot Bond			3.90000	109.71473	3.90000	109.70659			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10K On 23/01/2024 Spot Bond				100.68768		100.66509			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10V On 23/01/2024 Spot Bond				100.68768		100.66509			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10E On 31/01/2038 Spot Bond			4.04000	107.48605	4.04000	107.47768			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10S On 07/12/2033 Spot Bond			4.05000	211.56637	4.05000	211.54968			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11C On 31/01/2038 Spot Bond			4.83000	95.89387	4.83000	95.88438			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			4.08000	210.85065	4.08000	210.83385			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.70391		100.67476			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			4.32000	123.10297	4.32000	123.09246			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	112.91283	3.70500	112.90504			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			4.57000	99.53217	4.57000	99.52300			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			4.20000	208.01747	4.20000	208.00022			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			4.25000	206.85085	4.25000	206.83343			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			3.85000	110.68503	3.85000	110.67696			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			4.28000	206.15478	4.28000	206.13723			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			5.40000	88.47499	5.40000	88.46490			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			4.97000	158.91900	4.97000	158.90247			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			4.93000	94.53819	4.93000	94.52859			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			4.49000	165.15964	4.49000	165.14457			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.55000	164.36435	4.55000	164.34910			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.79000	194.75373	4.79000	194.73452			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				92.85477		92.96698			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.86000	95.48466	4.86000	95.47514			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.11500	92.09198	5.11500	92.08218			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.64000	98.53619	4.64000	98.52694			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.36000	166.89795	4.36000	166.88330			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.56000	199.79582	4.56000	199.77734			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.49000	165.15964	4.49000	165.14457			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.49000	165.15964	4.49000	165.14457			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.78000	161.35627	4.78000	161.34029			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS144 On 31/01/2025 Spot Bond			4.62000	121.03218	4.62000	121.02088				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.99000	150.40044	3.99000	150.38893				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			4.84000	160.58199	4.84000	160.56584				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			4.88000	160.06818	4.88000	160.05191				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			4.59000	121.23748	4.59000	121.22625				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			4.85000	160.45337	4.85000	160.43717				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			4.89000	159.94003	4.89000	159.92372				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS158 On 20/06/2022 Spot Bond				61.98954		62.10235				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				70.86887		71.23871				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				75.94032		76.35490				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				79.10158		79.52204				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				50.08209		50.20732				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				57.91320		58.24065			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				64.15283		64.51491			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				67.92401		68.25837			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				26.22019		26.16852			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				39.31802		39.50901			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				38.13621		38.32153			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				27.04889		26.99205			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				190.34355		196.70282			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				100.88991		100.86622			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				100.94487		100.91968			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				100.00000		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				100.00000		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				57.02468		57.36366			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				57.02459		57.36357			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				79.00277		79.44402			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				101.30220		102.10240			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				98.93771		98.97227			0.00	0	0
Total FRS179 SPOT									0.00	0	0
Total For FRS179									0.00	0	0
FRS180 On 18/09/2023 Spot Bond				101.61207		101.58704			0.00	0	0
Total FRS180 SPOT									0.00	0	0
Total For FRS180									0.00	0	0
FRS181 On 19/09/2019 Spot Bond				88.39069		89.08842			0.00	0	0
Total FRS181 SPOT									0.00	0	0
Total For FRS181									0.00	0	0
FRS182 On 27/09/2025 Spot Bond				101.45365		101.42806			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS183 On 04/10/2021 Spot Bond				90.99461		91.38832			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS184 On 16/11/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0
FRS185 On 20/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total FRS185 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For FRS185								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
FRS36 On 07/12/2023 Spot Bond			3.66000	292.12184	3.66000	292.10187		0.00	0	0	
Total FRS36 SPOT								0.00	0	0	
Total For FRS36								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			3.55000	293.51291	3.55000	293.49370			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			4.27000	284.55102	4.27000	284.52693			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			3.78000	151.34768	3.78000	151.33694			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				100.58183		100.55784			0.00	11,731,400	5,865,700
Total FRS49 SPOT									0.00	11,731,400	5,865,700
Total For FRS49									0.00	11,731,400	5,865,700
FRS51 On 31/01/2022 Spot Bond			3.48000	152.71328	3.48000	152.70366			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				100.41633		100.39199			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.88000	103.51445	3.88000	103.50684			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			3.57000	109.27819	3.57000	109.27094			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			3.78000	126.93237	3.78000	126.92335			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			3.81000	126.71612	3.81000	126.70702			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			4.46000	282.24166	4.46000	282.21631			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.26000	101.78991	7.26500	101.76514		10,763,289,768,000.00		1,482,546,800	370,636,700
Total FRX19 SPOT								10,763,289,768,000.00		1,482,546,800	370,636,700
Total For FRX19								10,763,289,768,000.00		1,482,546,800	370,636,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			8.39500	101.83063	8.40000	101.79913			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.19500	96.74500	9.20000	96.70417			0.00	0	1,180,000,000
Total FRX23 SPOT									0.00	0	1,180,000,000
Total For FRX23									0.00	0	1,180,000,000
FRX24 On 10/12/2024 Spot Bond			9.72000	109.46368	9.72500	109.41216		117,518,279,760,000.00	12,090,358,000		22,589,500
Total FRX24 SPOT								17,518,279,760,000.00	12,090,358,000		22,589,500
Total For FRX24								17,518,279,760,000.00	12,090,358,000		22,589,500
FRX25 On 26/07/2025 Spot Bond			10.10000	101.45491	10.10500	101.40411			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			10.14000	97.92309	10.14500	97.87044		1,488,552,000,000.00	146,800,000		967,500,000
Total FRX26 SPOT								1,488,552,000,000.00	146,800,000		967,500,000
Total For FRX26								1,488,552,000,000.00	146,800,000		967,500,000
FRX27 On 07/03/2027 Spot Bond			10.17000	102.21885	10.17500	102.16325		56,742,868,188,000.00	5,579,436,400		1,394,859,100
Total FRX27 SPOT								56,742,868,188,000.00	5,579,436,400		1,394,859,100
Total For FRX27								56,742,868,188,000.00	5,579,436,400		1,394,859,100
FRX28 On 26/07/2028 Spot Bond			10.00000	103.97747	10.00500	103.91918			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			10.73000	96.69280	10.73500	96.63462		751,100,000,000.00	70,000,000		200,000,000
Total FRX30 SPOT								751,100,000,000.00	70,000,000		200,000,000
Total For FRX30								751,100,000,000.00	70,000,000		200,000,000
FRX31 On 21/02/2031 Spot Bond			10.74000	94.03022	10.74500	93.97187		644,400,000,000.00	60,000,000		820,000,000
Total FRX31 SPOT								644,400,000,000.00	60,000,000		820,000,000
Total For FRX31								644,400,000,000.00	60,000,000		820,000,000
FRX32 On 31/03/2032 Spot Bond			10.83500	99.30639	10.84000	99.24330		9,578,140,000,000.00	884,000,000		421,000,000
Total FRX32 SPOT								9,578,140,000,000.00	884,000,000		421,000,000
Total For FRX32								9,578,140,000,000.00	884,000,000		421,000,000
FRX45 On 14/04/2045 Spot Bond			11.76500	70.40236	11.76000	70.40972			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A5 On 20/02/2019 Spot Bond				100.06551		100.04512			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				100.04294		100.02148			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.04427		100.02214			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				100.05012		100.02504			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				100.12299		100.10271			0.00	0	40,000,000
Total FS3A5 SPOT									0.00	0	40,000,000
Total For FS3A5									0.00	0	40,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				100.62929		100.60930			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				100.03836		100.01921				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				100.00851		100.04019				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6A3 On 20/08/2023 Spot Bond				100.04124		100.02060			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				100.04198		100.02096			0.00	0	2,500,000,000
Total FS6B1 SPOT									0.00	0	2,500,000,000
Total For FS6B1									0.00	0	2,500,000,000
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond				101.50524		101.38417			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				102.25974		102.23277			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				99.91420		99.89256			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				99.91313		99.89122			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				99.90617		99.88252			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				99.89762		99.87183			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31D On 25/02/2020 Spot Bond				99.89228		99.86516			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT07 On 21/02/2024 Spot Bond				101.46502		101.44229			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.62149		101.59979			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.54469		100.46047			0.00	500,000,000	500,000,000
Total GRT10 SPOT									0.00	500,000,000	500,000,000
Total For GRT10									0.00	500,000,000	500,000,000
GRT11 On 13/05/2021 Spot Bond				100.21787		100.19349			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond				102.11274		102.09026			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.89849		100.87523			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				102.41230		102.38841			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				100.96570		100.94250			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				101.66351		101.64001			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			9.95500	101.72645	9.96000	101.68017		852,148,000,000.00		85,600,000	21,400,000
Total GRT17 SPOT								852,148,000,000.00		85,600,000	21,400,000
Total For GRT17								852,148,000,000.00		85,600,000	21,400,000
GRT18 On 13/03/2020 Spot Bond				102.14653		102.12438			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				102.48854		102.46482			0.00	735,000,000	367,500,000
Total GRT19 SPOT									0.00	735,000,000	367,500,000
Total For GRT19									0.00	735,000,000	367,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT20 On 03/04/2024 Spot Bond				102.48438		102.45999				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.65000	97.83211	10.65500	97.78461				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				100.87092		100.84775				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				101.12136		101.09743				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				101.69720		101.67426				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				101.85088		101.82707				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				101.81854		101.79391				0.00	50,000,000	12,500,000
Total GRT26G SPOT										0.00	50,000,000	12,500,000
Total For GRT26G										0.00	50,000,000	12,500,000
GRT27 On 28/09/2023 Spot Bond				101.26000		101.23743				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond				101.08031		101.05816				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond				100.54863		100.52738				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC5T3 On 29/11/2018 Spot Bond				100.53832		100.51589				0.00	0	0
Total HC5T3 SPOT										0.00	0	0
Total For HC5T3										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.61780		100.59452				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				101.15455		101.13135				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				101.02526		101.00119				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				101.03784		101.01347				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				101.41421		101.39080				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				101.27858		101.25432				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond				101.54513		101.52150				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/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
HPF06 On 20/02/2020 Spot Bond				100.04959		100.02477			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				101.05472		101.02731			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				101.00414		100.97977			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				101.28567		101.26128			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.36000	106.73391	7.36500	106.70491		6,158,812,672,000.00		836,795,200	3,018,948,800
Total HWAY20 SPOT								6,158,812,672,000.00		836,795,200	3,018,948,800
Total For HWAY20								6,158,812,672,000.00		836,795,200	3,018,948,800
HWAY2 On 31/07/2020 Spot Bond			100.00000	35.45272	100.00000	35.37468		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			4.01000	287.74847	4.01000	287.72611		0.00		0	50,000,000
Total HWAY23 SPOT								0.00		0	50,000,000
Total For HWAY23								0.00		0	50,000,000
HWAY2 On 07/12/2024 Spot Bond			4.19000	288.24385	4.19000	288.22005		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			3.89000	96.93999	3.89000	96.93265		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			10.94000	90.29301	10.94000	90.26689		1,391,568,000,000.00		127,200,000	1,674,300,000
Total HWAY34 SPOT								1,391,568,000,000.00		127,200,000	1,674,300,000
Total For HWAY34								1,391,568,000,000.00		127,200,000	1,674,300,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.89191	100.00000	11.86574		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			10.94000	89.99955	10.94000	89.97351		1,164,016,000,000.00		106,400,000	126,600,000
Total HWAY35 SPOT								1,164,016,000,000.00		106,400,000	126,600,000
Total For HWAY35								1,164,016,000,000.00		106,400,000	126,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.89176	100.00000	11.86559			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				101.16807		101.14605			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				101.75716		101.73517			0.00	0	40,000,000
Total HWF09 SPOT									0.00	0	40,000,000
Total For HWF09									0.00	0	40,000,000
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	112.64700	10.00000	112.61800			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.17000	131.42131	3.17000	131.41412		71,115,105,107,000.00	22,433,787,100	116,394,970,200	
Total I2025 SPOT								71,115,105,107,000.00	22,433,787,100	116,394,970,200	
Total For I2025								71,115,105,107,000.00	22,433,787,100	116,394,970,200	
I2029 On 31/03/2029 Spot Bond			3.20000	99.05467	3.20000	99.04907		266,501,253,120,000.00	83,281,641,600	64,245,521,400	
Total I2029 SPOT								266,501,253,120,000.00	83,281,641,600	64,245,521,400	
Total For I2029								266,501,253,120,000.00	83,281,641,600	64,245,521,400	
I2033 On 28/02/2033 Spot Bond			3.26000	100.88523	3.26000	100.87931		494,935,571,976,000.00	151,820,727,600	78,494,857,600	
Total I2033 SPOT								494,935,571,976,000.00	151,820,727,600	78,494,857,600	
Total For I2033								494,935,571,976,000.00	151,820,727,600	78,494,857,600	
I2038 On 31/01/2038 Spot Bond			3.28000	120.28046	3.28000	120.27352		233,245,952,880,000.00	71,111,571,000	227,755,782,600	
Total I2038 SPOT								233,245,952,880,000.00	71,111,571,000	227,755,782,600	
Total For I2038								233,245,952,880,000.00	71,111,571,000	227,755,782,600	
I2046 On 31/03/2046 Spot Bond			3.31000	113.03347	3.31000	113.02675		136,677,547,755,000.00	41,292,310,500	156,372,355,500	
Total I2046 SPOT								136,677,547,755,000.00	41,292,310,500	156,372,355,500	
Total For I2046								136,677,547,755,000.00	41,292,310,500	156,372,355,500	
I2050 On 31/12/2050 Spot Bond			3.33000	118.18659	3.33000	118.17961		104,765,106,357,000.00	31,460,992,900	91,435,755,524	
Total I2050 SPOT								104,765,106,357,000.00	31,460,992,900	91,435,755,524	
Total For I2050								104,765,106,357,000.00	31,460,992,900	91,435,755,524	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond				99.91481		99.89331				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			9.43000	98.91268	9.43500	98.87337				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				100.35949		100.33760				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	100.84601	8.70500	100.82241				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	100.35696	8.28000	100.33461				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				100.00000		99.97919				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.12000	286.39043	4.12000	286.36731				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	101.69257	8.12000	101.67011				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				100.02062		100.00002				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				100.02061		100.00001				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL114 On 21/05/2022 Spot Bond				100.02139		99.99984			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				100.02116		99.99994			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond				101.42343		101.40136			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond				100.85469		100.83262			0.00	0	30,000,000
Total IBL117 SPOT									0.00	0	30,000,000
Total For IBL117									0.00	0	30,000,000
IBL118 On 24/07/2020 Spot Bond				100.66105		100.63859			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				100.13761		100.01911			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0
IBL120 On 12/10/2020 Spot Bond				100.98156		100.95905			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.58000	152.25644	3.58000	152.24645			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	112.64700	10.00000	112.61800			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			7.53000	103.38149	7.53500	103.35987			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.34000	101.37678	8.34500	101.34894		220,491,252,000.00		26,437,800	13,218,900
Total IBL46 SPOT								220,491,252,000.00		26,437,800	13,218,900
Total For IBL46								220,491,252,000.00		26,437,800	13,218,900
IBL50 On 02/08/2020 Spot Bond			7.96000	104.52387	7.96500	104.49380			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL56 On 31/01/2019 Spot Bond				100.54635		100.52178			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			7.27000	102.82323	7.27500	102.80189			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			10.11500	103.23004	10.12000	103.18233			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.18311		101.16118			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				100.84506		100.82356			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.55843		100.53537			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			4.28000	149.10397	4.28000	149.09141			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				100.81570		100.84688			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				99.92278		99.90329			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				100.46007		100.43852			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			10.16500	99.50083	10.17000	99.45793		288,686,000,000.00	28,400,000	7,100,000	
Total IBL78 SPOT								288,686,000,000.00	28,400,000	7,100,000	
Total For IBL78								288,686,000,000.00	28,400,000	7,100,000	
IBL79 On 27/01/2019 Spot Bond			7.10000	103.66906	7.10500	103.64821		0.00	0	0	
Total IBL79 SPOT								0.00	0	0	
Total For IBL79								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.66914		100.64714			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond				101.36786		101.34465			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				100.30497		100.28493			0.00	0	60,000,000
Total IBL85 SPOT									0.00	0	60,000,000
Total For IBL85									0.00	0	60,000,000
IBL86 On 20/05/2021 Spot Bond				101.03662		101.01518			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			7.40000	101.20232	7.40500	101.18012			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.94500	103.07024	8.95000	103.03414			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	22.22908	100.00000	22.17934			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				99.89682		99.87106			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL92 On 12/01/2020 Spot Bond				100.98484		100.96111			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				101.94572		101.92218			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				102.93308		102.90983			0.00	100,000,000	550,000,000
Total IBL95 SPOT									0.00	100,000,000	550,000,000
Total For IBL95									0.00	100,000,000	550,000,000
IBL96 On 21/09/2019 Spot Bond				101.90292		101.88134			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				101.17826		101.15510			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				101.81398		101.78964			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.44000	101.25968	7.27500	102.25565			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	11.22957	100.00000	11.20485			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				101.69156		101.67013			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				100.59717		100.57523			0.00	0	0
Total IDCC02 SPOT									0.00	0	0
Total For IDCC02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.76500	99.96320	8.77000	99.93102		178,806,000,000,000.00	20,400,000,000	20,600,000,000	
Total IDCG03 SPOT								'8,806,000,000,000.00	20,400,000,000	20,600,000,000	
Total For IDCG03								'8,806,000,000,000.00	20,400,000,000	20,600,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.33034		100.30964			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.18000	97.16974	10.18500	97.12186			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.21221		100.18846			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			11.93000	96.15304	11.93500	96.09177			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				102.38657		102.36470			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				101.88319		101.85961			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			10.45000	106.87921	10.45500	106.82239			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				101.04570		101.02276			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				100.65247		100.62846			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCG14 On 12/11/2021 Spot Bond				100.22954		100.20647			0.00	0	0
Total IDCG14 SPOT									0.00	0	0
Total For IDCG14									0.00	0	0
IDCG15 On 12/11/2023 Spot Bond				100.24019		100.21603			0.00	0	0
Total IDCG15 SPOT									0.00	0	0
Total For IDCG15									0.00	0	0
IDCG16 On 12/11/2025 Spot Bond				100.24555		100.22085			0.00	0	0
Total IDCG16 SPOT									0.00	0	0
Total For IDCG16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.39247	4.00000	100.38154			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				101.58562		101.56137			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.55397	100.00000	5.54160			0.00	0	0
Total IDCP2U SPOT									0.00	0	0
Total For IDCP2U									0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP3U SPOT									0.00	0	0
Total For IDCP3U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.35000	101.06099	9.35500	101.01345			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.59500	103.44207	7.60000	103.40995			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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN378U SPOT									0.00	0	0
Total For IN378U									0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN386U SPOT									0.00	0	0
Total For IN386U									0.00	0	0
ING196 On 30/06/2027 Spot Bond				75.78758		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	112.64700	10.00000	112.61800			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING335 On 15/08/2019 Spot Bond				104.62780		104.60370			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond				101.53325		101.50715			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond				101.99037		101.96495			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				100.54481		100.52232			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				100.51643		100.49323			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				100.55219		100.52734			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING383 On 30/06/2020 Spot Bond				100.72409		100.62812			0.00	0	0
Total ING383 SPOT									0.00	0	0
Total For ING383									0.00	0	0
ING384 On 30/09/2020 Spot Bond				79.78349		79.75367			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.43142		100.40036			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				101.69056		101.66213			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.40886		100.37771			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			11.24500	106.45553	11.25000	106.41409			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				102.43012		102.39701			0.00	0	807,238,200
Total INLV05 SPOT									0.00	0	807,238,200
Total For INLV05									0.00	0	807,238,200
IPF01/J On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800			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				101.45485		101.43202			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.89606		101.87268			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				101.60550		101.58360			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				101.88159		101.85741			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF16 On 17/12/2021 Spot Bond				101.62771		101.60280			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				101.37556		101.35221			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				101.39134		101.36772			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				101.40711		101.38322			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				101.55233		101.52859			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				101.60985		101.58521			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				101.68375		101.65940			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				100.41084		100.38675			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond				100.91789		100.89411			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond				100.31170		100.28755			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond				100.31497		100.29055			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPFC20 On 25/01/2019 Spot Bond				100.55332		100.53282			0.00	0	0
Total IPFC20 SPOT									0.00	0	0
Total For IPFC20									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.84968	2.75000	100.84220			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			6.45000	141.32181	6.45000	141.30151			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				102.29072		102.26596			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				100.97246		100.94521			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.17000	117.33751	5.17000	117.32484		112,256,210,000.00		21,713,000	10,856,500
Total IV030 SPOT								112,256,210,000.00		21,713,000	10,856,500
Total For IV030								112,256,210,000.00		21,713,000	10,856,500
IV030A On 31/01/2025 Spot Bond			5.17000	117.33751	5.17000	117.32484			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				101.98044		101.95310			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				100.79491		100.76439			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			11.14500	105.99259	11.15000	105.95157			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				108.57759		108.54858			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV036 On 22/07/2021 Spot Bond				100.96538		100.93451			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				101.79299		101.76234			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			5.73000	142.81867	5.73000	142.80114			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				104.66262		104.63386			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			11.49500	102.87821	11.50000	102.83448			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				100.03477		100.05748			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.38500	102.79954	11.39000	102.75546			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				100.67900		100.64834			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			5.08000	145.59622	5.08000	145.58085		203,200,000,000.00		40,000,000	20,000,000
Total IV045 SPOT								203,200,000,000.00		40,000,000	20,000,000
Total For IV045								203,200,000,000.00		40,000,000	20,000,000
IV046 On 21/06/2022 Spot Bond				101.85670		101.82702			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.15000	156.64902	5.15000	156.63196			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
IVA865 On 29/11/2018 Spot Bond			7.30000	99.80039	7.30000	99.74067			0.00	0	0
Total IVA865 SPOT									0.00	0	0
Total For IVA865									0.00	0	0
IVA866 On 06/12/2018 Spot Bond			7.30000	99.66115	7.30000	99.60159			0.00	0	0
Total IVA866 SPOT									0.00	0	0
Total For IVA866									0.00	0	0
IVA867 On 13/12/2018 Spot Bond			7.30000	99.52229	7.30000	99.46290			0.00	0	0
Total IVA867 SPOT									0.00	0	0
Total For IVA867									0.00	0	0
IVA871 On 10/01/2019 Spot Bond			7.40000	98.95675	7.40000	98.89723			0.00	0	0
Total IVA871 SPOT									0.00	0	0
Total For IVA871									0.00	0	0
IVA873 On 24/01/2019 Spot Bond			7.50000	98.66198	7.50000	98.60201			0.00	0	0
Total IVA873 SPOT									0.00	0	0
Total For IVA873									0.00	0	0
IVA874 On 28/01/2019 Spot Bond			7.50000	98.58203	7.50000	98.52217			0.00	0	0
Total IVA874 SPOT									0.00	0	0
Total For IVA874									0.00	0	0
IVA876 On 05/02/2019 Spot Bond			7.50000	98.42254	7.50000	98.36286			0.00	0	0
Total IVA876 SPOT									0.00	0	0
Total For IVA876									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA877 On 14/02/2019 Spot Bond			7.50000	98.24372	7.50000	98.18426			0.00	0	0
Total IVA877 SPOT									0.00	0	0
Total For IVA877									0.00	0	0
IVA878 On 21/02/2019 Spot Bond			7.50000	98.10509	7.50000	98.04580			0.00	0	0
Total IVA878 SPOT									0.00	0	0
Total For IVA878									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800			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				101.21493		101.19103			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				101.23632		101.21289			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				101.26456		101.24058			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				99.84868		99.81850			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			7.87000	104.11997	7.87500	104.09497			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	65.91521	100.00000	65.77011			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			9.01500	103.83089	9.02000	103.79429			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				100.02247		99.99999			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC055 On 26/03/2020 Spot Bond				101.60349		101.57935			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				100.38853		100.36268			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.89189		100.86861			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				100.79483		100.76955			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.96011		100.93523			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC092 On 24/11/2019 Spot Bond				99.90623		99.88259			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				99.91042		99.88785			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			9.86500	107.38176	9.87000	107.34045		398,546,000,000.00		40,400,000	10,100,000
Total IVC094 SPOT								398,546,000,000.00		40,400,000	10,100,000
Total For IVC094								398,546,000,000.00		40,400,000	10,100,000
IVC097 On 29/06/2021 Spot Bond				101.33522		101.30987			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				100.60254		100.57540			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				101.35639		101.33062			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				101.83266		101.80783			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC106 On 13/03/2020 Spot Bond				101.74635		101.72151			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				101.34227		101.31679			0.00	0	42,500,000,000
Total IVC107 SPOT									0.00	0	42,500,000,000
Total For IVC107									0.00	0	42,500,000,000
IVC108 On 29/07/2019 Spot Bond				100.63615		100.60984			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond				101.11925		101.14784			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			9.51500	100.63322	9.52000	100.59647			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.01234		100.04277			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				101.76826		101.74266			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				100.15435		100.03327			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				100.02201		99.99993			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC122 On 20/01/2020 Spot Bond				100.88400		100.86018			0.00	0	0
Total IVC122 SPOT									0.00	0	0
Total For IVC122									0.00	0	0
IVC126 On 30/04/2019 Spot Bond				100.57549		100.55067			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				101.27911		101.25669			0.00	600,000,000	300,000,000
Total IVC127 SPOT									0.00	600,000,000	300,000,000
Total For IVC127									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
IVC128 On 23/03/2019 Spot Bond				101.31240		101.29016			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				101.26869		101.24682			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				100.72672		100.70267			0.00	0	0
Total IVC130 SPOT									0.00	0	0
Total For IVC130									0.00	0	0
IVC131 On 08/05/2019 Spot Bond				100.62578		100.60242			0.00	0	30,000,000
Total IVC131 SPOT									0.00	0	30,000,000
Total For IVC131									0.00	0	30,000,000
IVC132 On 31/05/2019 Spot Bond				99.82324		99.80143			0.00	60,000,000	30,000,000
Total IVC132 SPOT									0.00	60,000,000	30,000,000
Total For IVC132									0.00	60,000,000	30,000,000
IVC133 On 06/12/2019 Spot Bond			8.02000	103.69762	8.02000	103.67535			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				100.57865		100.55479			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				100.53751		100.51335			0.00	0	30,000,000
Total IVC135 SPOT									0.00	0	30,000,000
Total For IVC135									0.00	0	30,000,000
IVC136 On 22/08/2021 Spot Bond				100.35959		100.33648			0.00	0	40,000,000
Total IVC136 SPOT									0.00	0	40,000,000
Total For IVC136									0.00	0	40,000,000
IVC137 On 29/08/2021 Spot Bond				99.83200		99.80774			0.00	0	3,100,000,000
Total IVC137 SPOT									0.00	0	3,100,000,000
Total For IVC137									0.00	0	3,100,000,000
IVC138 On 17/09/2019 Spot Bond				101.26444		101.24166			0.00	0	0
Total IVC138 SPOT									0.00	0	0
Total For IVC138									0.00	0	0
IVC140 On 18/10/2021 Spot Bond				100.83465		100.81116			0.00	0	30,000,000
Total IVC140 SPOT									0.00	0	30,000,000
Total For IVC140									0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF51U SPOT									0.00	0	0
Total For IVF51U									0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF56U SPOT									0.00	0	0
Total For IVF56U									0.00	0	0
IVF58U On 01/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF58U SPOT									0.00	0	0
Total For IVF58U									0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF60U SPOT									0.00	0	0
Total For IVF60U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.62617		100.59795			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond				100.97319		100.94553			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				101.75401		101.72906			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				101.92081		101.89635			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				101.32816		101.30295			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			9.06500	103.67570	9.07000	103.63761		812,224,000,000.00	89,600,000	22,400,000	
Total KAP007 SPOT								812,224,000,000.00	89,600,000	22,400,000	
Total For KAP007								812,224,000,000.00	89,600,000	22,400,000	
KAP008 On 28/11/2019 Spot Bond				100.29503		100.27288			0.00	0	10,000,000
Total KAP008 SPOT									0.00	0	10,000,000
Total For KAP008									0.00	0	10,000,000
KAP009 On 24/05/2020 Spot Bond				99.90895		99.88597			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				102.10852		102.08455			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond				99.74502		99.72142			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP04I 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				101.05209		101.02739			0.00	0	30,000,000
Total KAP11 SPOT									0.00	0	30,000,000
Total For KAP11									0.00	0	30,000,000
KSB009 On 05/08/2020 Spot Bond				101.82265		101.79462			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				101.04364		101.01846			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			10.44000	118.31106	10.44500	118.24581			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.02196		100.00149			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				100.61371		100.58928			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.54000	100.87692	8.54500	100.84919			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	99.84692	9.62000	99.82144			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	102.31961	9.71000	102.29325			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				105.17719		105.15235			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK16 On 30/11/2019 Spot Bond				99.81517		99.79177			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				102.29789		102.27540			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				105.18958		105.16432			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.21500	104.60022	10.22000	104.55717			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond				102.02740		102.00467			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				101.98972		101.96474			0.00	245,200,000	111,300,000
Total LBK23 SPOT									0.00	245,200,000	111,300,000
Total For LBK23									0.00	245,200,000	111,300,000
LBK24 On 10/10/2024 Spot Bond			10.36500	100.86799	10.37000	100.81840		323,388,000,000.00	0.00	31,200,000	4,007,800,000
Total LBK24 SPOT								323,388,000,000.00		31,200,000	4,007,800,000
Total For LBK24								323,388,000,000.00		31,200,000	4,007,800,000
LBK25 On 25/03/2019 Spot Bond				101.44505		101.42423			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				101.54637		101.52351			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				101.46234		101.43748			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			11.34000	95.76649	11.34500	95.70959			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			10.11500	103.02209	10.12000	102.97663			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK30 On 20/09/2021 Spot Bond				101.45977		101.43715			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond				101.56260		101.53832			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond				100.34688		100.32212			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.69000	104.81419	7.69500	104.78460		7,450,072,000,000.00	968,800,000	822,200,000	
Total LGL04 SPOT								7,450,072,000,000.00	968,800,000	822,200,000	
Total For LGL04								7,450,072,000,000.00	968,800,000	822,200,000	
LGL05 On 12/12/2021 Spot Bond				102.91824		102.89266			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.21500	101.30125	10.22000	101.25787		645,588,000,000.00	63,200,000	2,515,800,000	
Total LGL06 SPOT								645,588,000,000.00	63,200,000	2,515,800,000	
Total For LGL06								645,588,000,000.00	63,200,000	2,515,800,000	
LGL07 On 04/10/2022 Spot Bond				102.15658		102.13144			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				101.96069		101.93721			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				102.84558		102.82033			0.00	36,751,400	18,375,700
Total LGL09 SPOT									0.00	36,751,400	18,375,700
Total For LGL09									0.00	36,751,400	18,375,700
LGL10 On 08/10/2025 Spot Bond				101.11014		101.08582			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC05U On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC05U SPOT									0.00	0	0
Total For LHC05U									0.00	0	0
LHC06U On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC06U SPOT									0.00	0	0
Total For LHC06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL19 On 14/11/2019 Spot Bond			12.54000	101.88077	12.54500	101.84201			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				100.31902		100.28335			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				100.28248		100.25081			0.00	0	400,000,000
Total LHL27 SPOT									0.00	0	400,000,000
Total For LHL27									0.00	0	400,000,000
LHL28 On 13/02/2022 Spot Bond				100.31603		100.28061			0.00	0	100,000,000
Total LHL28 SPOT									0.00	0	100,000,000
Total For LHL28									0.00	0	100,000,000
LOM01 On 25/11/2019 Spot Bond				101.53561		101.50936			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				100.04733		100.02366			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				100.61225		100.59010			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				100.05335		100.02667			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ11 On 10/12/2018 Spot Bond				101.59952		101.57794			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				100.48709		100.46523			0.00	0	0
Total MAQ117 SPOT									0.00	0	0
Total For MAQ117									0.00	0	0
MAQ12 On 10/12/2018 Spot Bond				99.64020		99.62021			0.00	0	0
Total MAQ127 SPOT									0.00	0	0
Total For MAQ127									0.00	0	0
MAQ12 On 11/02/2019 Spot Bond				98.38521		98.36527			0.00	0	0
Total MAQ128 SPOT									0.00	0	0
Total For MAQ128									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ12 On 04/11/2019 Spot Bond				100.28809		100.26635			0.00	0	0
Total MAQ129 SPOT									0.00	0	0
Total For MAQ129									0.00	0	0
MBF04 On 07/06/2019 Spot Bond				102.12407		102.10324			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				101.90740		101.88635			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05 On 17/05/2019 Spot Bond				100.37793		100.41053			0.00	0	2,500,000,000
Total MBF051 SPOT									0.00	0	2,500,000,000
Total For MBF051									0.00	0	2,500,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05 On 28/09/2019 Spot Bond				101.60417		101.58233			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				101.68157		101.65994			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				100.23337		100.21280			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				100.02029		100.00001			0.00	1,020,000,000	510,000,000
Total MBF059 SPOT									0.00	1,020,000,000	510,000,000
Total For MBF059									0.00	1,020,000,000	510,000,000
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF060 SPOT									0.00	0	0
Total For MBF060									0.00	0	0
MBF06 On 17/08/2021 Spot Bond				100.00878		100.04045			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0

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 12/09/2019 Spot Bond				101.66466		101.64141			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.95821		100.93576			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				99.91689		99.89593			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				100.46196		100.43891			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond				99.97934		99.95873			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				99.97893		99.95792			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond				100.86297		100.84067			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				100.61023		100.58780			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				100.54818		100.52560			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04 On 27/09/2021 Spot Bond				101.24463		101.22276			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04 On 27/09/2023 Spot Bond				101.25985		101.23771			0.00	0	0
Total MBP045 SPOT									0.00	0	0
Total For MBP045									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			7.50000	101.49355	7.50500	101.47133			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.29816	8.00000	101.27664			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			7.41000	101.48567	7.41500	101.46370		741,000,000,000.00		100,000,000	50,000,000
Total MBSA02 SPOT								741,000,000,000.00		100,000,000	50,000,000
Total For MBSA02								741,000,000,000.00		100,000,000	50,000,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.90550	8.91000	100.88170		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				103.27657		103.25216		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				103.40787		103.38246		0.00		0	0
Total MEFSA6 SPOT								0.00		0	0
Total For MEFSA6								0.00		0	0
MEFSB On 05/01/2019 Spot Bond			7.52000	103.72967	7.52500	103.70786		0.00		0	0
Total MEFSB4 SPOT								0.00		0	0
Total For MEFSB4								0.00		0	0
MEFSB On 05/01/2022 Spot Bond			9.27000	105.75311	9.27500	105.71362		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				101.44073		101.41839		0.00		0	0
Total MFS1A2 SPOT								0.00		0	0
Total For MFS1A2								0.00		0	0
MFS1B On 20/09/2019 Spot Bond			8.34000	103.27943	8.34500	103.25200		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				102.72137		102.68973		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				104.44952		103.00725		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				103.27843		104.78772		0.00		0	0
Total MMF201 SPOT								0.00		0	0
Total For MMF201								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF30 On 15/12/2024 Spot Bond				102.08230		102.05021			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				102.27361		102.23873			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				101.53631		101.51251			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			9.09500	103.79591	9.10000	103.76002			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				99.80650		99.78220			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			11.90000	100.36763	11.90500	100.31380			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.41500	104.32087	10.42000	104.27683		2,235,508,928,000.00		214,643,200	1,145,021,600
Total MMIG05 SPOT								2,235,508,928,000.00		214,643,200	1,145,021,600
Total For MMIG05								2,235,508,928,000.00		214,643,200	1,145,021,600
MMIG0 On 19/10/2028 Spot Bond				101.64421		101.61884			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MQB00 On 28/08/2023 Spot Bond				102.73904		102.70719			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				101.81194		101.78914			0.00	0	1,000,000,000
Total MTN06 SPOT									0.00	0	1,000,000,000
Total For MTN06									0.00	0	1,000,000,000
MTN07 On 13/07/2022 Spot Bond				101.41071		101.38618			0.00	140,000,000	70,000,000
Total MTN07 SPOT									0.00	140,000,000	70,000,000
Total For MTN07									0.00	140,000,000	70,000,000
MTN08 On 11/10/2020 Spot Bond				101.72892		101.70585			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN08 On 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				101.52777		101.50337			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				102.40717		102.38163			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				102.05324		102.03062			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				101.50281		101.47931			0.00	0	930,000,000
Total MTN12 SPOT									0.00	0	930,000,000
Total For MTN12									0.00	0	930,000,000
MTN13 On 04/06/2025 Spot Bond				101.96501		101.94075			0.00	0	0
Total MTN13 SPOT									0.00	0	0
Total For MTN13									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0
Total For MWA3U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.25073		100.22663			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				99.99979		99.97697			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6A19 On 20/12/2018 Spot Bond				101.37554		101.35425			0.00	0	0
Total N6A19 SPOT									0.00	0	0
Total For N6A19									0.00	0	0
N6B26 On 20/03/2020 Spot Bond				101.70086		101.67859			0.00	0	60,000,000
Total N6B26 SPOT									0.00	0	60,000,000
Total For N6B26									0.00	0	60,000,000
N6C26 On 21/09/2020 Spot Bond				101.48171		101.45871			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				101.49887		101.47559			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				101.58617		101.56147			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				101.87709		101.84770			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				102.25299		102.21751			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.66500	95.50337	9.97000	94.52140		97,357,478,000,000.00	10,073,200,000	10,018,300,000	
Total NAM01 SPOT								97,357,478,000,000.00	10,073,200,000	10,018,300,000	
Total For NAM01								97,357,478,000,000.00	10,073,200,000	10,018,300,000	
NAM02 On 29/06/2020 Spot Bond			8.16500	105.91821	8.85000	104.87574		87,414,490,000,000.00	10,706,000,000	10,420,000,000	
Total NAM02 SPOT								87,414,490,000,000.00	10,706,000,000	10,420,000,000	
Total For NAM02								87,414,490,000,000.00	10,706,000,000	10,420,000,000	
NAM03 On 01/08/2023 Spot Bond			10.01500	103.22519	10.02000	103.17937		1,001,500,000,000.00	100,000,000	100,000,000	
Total NAM03 SPOT								1,001,500,000,000.00	100,000,000	100,000,000	
Total For NAM03								1,001,500,000,000.00	100,000,000	100,000,000	
NAM04 On 01/08/2026 Spot Bond			10.90000	101.19758	10.90500	101.14313		252,880,000,000.00	23,200,000	5,800,000	
Total NAM04 SPOT								252,880,000,000.00	23,200,000	5,800,000	
Total For NAM04								252,880,000,000.00	23,200,000	5,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			8.61500	104.86526	8.62000	104.83211			221,084,088,134,000.00	25,662,691,600	1,200,272,900
Total NBK11A SPOT									21,084,088,134,000.00	25,662,691,600	1,200,272,900
Total For NBK11A									21,084,088,134,000.00	25,662,691,600	1,200,272,900
NBK12/ On 19/03/2021 Spot Bond			8.24000	104.00319	8.24500	103.96943			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.63383	9.38000	101.60810			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			9.81500	101.34764	9.82000	101.30048			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.56500	105.44568	8.57000	105.40999			0.00	0	330,000,000
Total NBK14A SPOT									0.00	0	330,000,000
Total For NBK14A									0.00	0	330,000,000
NBK15/ On 11/02/2022 Spot Bond			9.19500	101.32880	9.20000	101.29044			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.03500	99.88263	10.04000	99.83369			401,400,000,000.00	40,000,000	20,000,000
Total NBK16A SPOT									401,400,000,000.00	40,000,000	20,000,000
Total For NBK16A									401,400,000,000.00	40,000,000	20,000,000
NBK17/ On 22/04/2026 Spot Bond			10.21000	99.50043	10.21500	99.44786			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			7.38500	107.05583	7.39000	107.02739			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			9.34500	105.44663	9.35000	105.40550			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.26000	105.43473	10.26500	105.38004			205,200,000,000.00	20,000,000	10,000,000
Total NBK20A SPOT									205,200,000,000.00	20,000,000	10,000,000
Total For NBK20A									205,200,000,000.00	20,000,000	10,000,000
NBK20/ On 25/06/2021 Spot Bond				101.55806		101.53567			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			10.66000	103.38446	10.66500	103.32747			213,200,000,000.00	20,000,000	10,000,000
Total NBK21A SPOT									213,200,000,000.00	20,000,000	10,000,000
Total For NBK21A									213,200,000,000.00	20,000,000	10,000,000
NBK22/ On 19/11/2022 Spot Bond			10.15500	99.80807	10.16000	99.76471			698,664,000,000.00	68,800,000	17,200,000
Total NBK22A SPOT									698,664,000,000.00	68,800,000	17,200,000
Total For NBK22A									698,664,000,000.00	68,800,000	17,200,000
NBK23/ On 19/11/2025 Spot Bond			10.17000	102.61943	10.17500	102.56632			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				100.29112		100.26777			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			10.25000	104.05103	10.25500	103.99261			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				100.23719		100.21346			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			9.71500	105.99746	9.72000	105.95275			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				101.57588		101.55052			0.00	20,000,000	10,000,000
Total NBK25B SPOT									0.00	20,000,000	10,000,000
Total For NBK25B									0.00	20,000,000	10,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	13.35771	100.00000	13.32782			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				103.96285		103.93646			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.46000	103.87644	10.46500	103.82112			242,672,000,000.00	23,200,000	5,800,000
Total NBK27A SPOT									242,672,000,000.00	23,200,000	5,800,000
Total For NBK27A									242,672,000,000.00	23,200,000	5,800,000
NBK28/ On 02/08/2023 Spot Bond			10.06500	102.81534	10.07000	102.76956			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28I On 19/11/2020 Spot Bond				100.83077		100.86206			0.00	0	40,000,000
Total NBK28B SPOT									0.00	0	40,000,000
Total For NBK28B									0.00	0	40,000,000
NBK29I On 31/07/2026 Spot Bond			10.40000	103.74191	10.40500	103.68719		349,440,000,000.00		33,600,000	8,400,000
Total NBK29A SPOT								349,440,000,000.00		33,600,000	8,400,000
Total For NBK29A								349,440,000,000.00		33,600,000	8,400,000
NBK29I On 18/02/2019 Spot Bond				100.20118		100.23396			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			9.83000	101.49813	9.83500	101.45165		821,788,000,000.00		83,600,000	20,900,000
Total NBK30A SPOT								821,788,000,000.00		83,600,000	20,900,000
Total For NBK30A								821,788,000,000.00		83,600,000	20,900,000
NBK30I On 18/02/2021 Spot Bond				101.22769		101.25853			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 09/11/2023 Spot Bond			9.38500	100.42821	9.39000	100.38326			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.07260		100.04839			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				99.91412		99.89249			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				100.59538		100.57401			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				101.95371		101.93077			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				102.21375		102.18889			0.00	0	8,000,000,000
Total NBK35B SPOT									0.00	0	8,000,000,000
Total For NBK35B									0.00	0	8,000,000,000
NBK36I On 10/05/2026 Spot Bond				103.10864		103.08178			0.00	40,000,000	20,000,000
Total NBK36B SPOT									0.00	40,000,000	20,000,000
Total For NBK36B									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK37I On 02/08/2019 Spot Bond				100.59984		100.57709			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				102.03630		102.01322			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			7.08000	105.58252	7.08500	105.55829		762,725,568,000.00	107,729,600	7,500,932,400	
Total NBK3A SPOT								762,725,568,000.00	107,729,600	7,500,932,400	
Total For NBK3A								762,725,568,000.00	107,729,600	7,500,932,400	
NBK3A On 09/09/2019 Spot Bond			100.00000	59.92656	100.00000	59.79246		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			11.67500	51.94561	11.68000	51.91611		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				100.56406		100.53867		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				100.53482		100.51507		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				101.17323		101.06735		0.00	300,000,000	300,000,000	
Total NBK42B SPOT								0.00	300,000,000	300,000,000	
Total For NBK42B								0.00	300,000,000	300,000,000	
NBK43I On 20/02/2024 Spot Bond				100.43411		100.41190		0.00	600,000,000	330,000,000	
Total NBK43B SPOT								0.00	600,000,000	330,000,000	
Total For NBK43B								0.00	600,000,000	330,000,000	
NBK44I On 15/02/2021 Spot Bond				100.46029		100.43776		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				100.68668		100.66323		0.00	1,600,000,000	800,000,000	
Total NBK45B SPOT								0.00	1,600,000,000	800,000,000	
Total For NBK45B								0.00	1,600,000,000	800,000,000	
NBK46I On 15/08/2025 Spot Bond				100.16592		100.14188		0.00	0	0	
Total NBK46B SPOT								0.00	0	0	
Total For NBK46B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK47I On 15/02/2028 Spot Bond				100.77197		100.74687			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK48I On 09/11/2021 Spot Bond				100.29076		100.26824			0.00	0	0
Total NBK48B SPOT									0.00	0	0
Total For NBK48B									0.00	0	0
NBK49I On 09/11/2023 Spot Bond				100.29949		100.27629			0.00	0	0
Total NBK49B SPOT									0.00	0	0
Total For NBK49B									0.00	0	0
NBK50I On 09/11/2025 Spot Bond				100.30460		100.28099			0.00	5,000,000,000	2,500,000,000
Total NBK50B SPOT									0.00	5,000,000,000	2,500,000,000
Total For NBK50B									0.00	5,000,000,000	2,500,000,000
NBK7B On 19/04/2020 Spot Bond				102.51610		102.49391			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				101.56923		101.54481			0.00	0	283,000,000
Total NCLN82 SPOT									0.00	0	283,000,000
Total For NCLN82									0.00	0	283,000,000
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			10.84500	101.08948	10.85000	101.04022			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				101.56066		101.53638			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			10.88000	100.24845	10.88500	100.19948			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.56923		101.54481			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				101.58282		101.55818			0.00	0	0
Total NCLN90 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 NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.59995		101.57503				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				101.51392		101.48952				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED14 On 29/11/2018 Spot Bond				102.27492		102.25171				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			7.80000	102.25142	7.80500	102.22831				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				101.59381		101.57059				0.00	0	0
Total NED16 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 NED16									0.00	0	0
NED17 On 14/10/2019 Spot Bond				101.02948		101.00277			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				101.00195		100.97521			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				103.79702		103.77187			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			8.74000	108.14826	8.74500	108.11556			0.00	0	3,071,000,000
Total NED20 SPOT									0.00	0	3,071,000,000
Total For NED20									0.00	0	3,071,000,000
NEDT1.On 21/05/2021 Spot Bond				104.38231		104.34964			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				103.34322		103.31063			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				106.68013		106.65343			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond				106.89022		106.86215			0.00	36,400,000	149,100,000
Total NGL02 SPOT									0.00	36,400,000	149,100,000
Total For NGL02									0.00	36,400,000	149,100,000
NGL03 On 26/05/2022 Spot Bond				99.88959		99.86178			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				104.18571		104.15859			0.00	0	0
Total NGL04 SPOT									0.00	0	0
Total For NGL04									0.00	0	0
NGL05 On 26/07/2023 Spot Bond				101.94022		101.91379			0.00	0	300,000,000
Total NGL05 SPOT									0.00	0	300,000,000
Total For NGL05									0.00	0	300,000,000
NGLT1/On 01/07/2022 Spot Bond				101.80606		101.77145			0.00	0	0
Total NGLT1A 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 NGLT1A									0.00	0	0
NGLT1 On 20/10/2023 Spot Bond				101.09284		101.06090			0.00	5,000,000,000	2,500,000,000
Total NGLT1B SPOT									0.00	5,000,000,000	2,500,000,000
Total For NGLT1B									0.00	5,000,000,000	2,500,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800			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	100.36153	13.50000	100.32532			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				102.17329		102.14288			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				106.50959		106.47945			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				105.66575		105.63562			0.00	0	0
Total NHM005 SPOT									0.00	0	0
Total For NHM005									0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.50000	201.13774	4.50000	201.11946			0.00	0	0
Total NI202 SPOT									0.00	0	0
Total For NI202									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.92500	125.89102	3.92500	125.88159			0.00	0	0
Total NI25 SPOT									0.00	0	0
Total For NI25									0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.45000	88.35331	4.45000	88.34534		178,000,000,000.00	40,000,000	20,000,000	
Total NI29 SPOT								178,000,000,000.00	40,000,000	20,000,000	
Total For NI29								178,000,000,000.00	40,000,000	20,000,000	
NI38 On 31/01/2038 Spot Bond			4.53000	100.10682	4.53000	100.09773			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			4.03000	125.14297	4.03000	125.13325			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.42000	122.40828	4.42000	122.39750			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	167.30206	4.33000	167.28752			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			4.71000	162.26502	4.71000	162.24927			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			4.75000	96.99567	4.75000	96.98629			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.39000	106.08428	7.39500	106.05545			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		10,000,000,000,000.00		100,000,000	50,000,000
Total NN01U SPOT								10,000,000,000,000.00		100,000,000	50,000,000
Total For NN01U								10,000,000,000,000.00		100,000,000	50,000,000
NN02 On 24/07/2023 Spot Bond				93.28707		91.76408			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.02000	103.38129	8.02500	103.35183			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				100.00000		99.97645			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				100.55744		100.53662			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				99.99992		99.97752			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				99.99999		99.97757			0.00	0	0
Total NQ1A27 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 NQ1A27									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.22000	103.37560	8.22500	103.34560			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				100.00002		99.97768			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				99.99999		99.97649			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.42000	103.36991	8.42500	103.33938			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				100.00003		99.97654			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				100.00004		99.97387			0.00	0	30,000,000
Total NQF1D5 SPOT									0.00	0	30,000,000
Total For NQF1D5									0.00	0	30,000,000
NQF1D On 22/05/2019 Spot Bond				100.00000		99.97295			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01 On 30/11/2018 Spot Bond			7.28000	99.84070	7.28500	99.82070		315,139,552,000.00		43,288,400	10,822,100
Total NRA018 SPOT								315,139,552,000.00		43,288,400	10,822,100
Total For NRA018								315,139,552,000.00		43,288,400	10,822,100
NRA02 On 31/10/2022 Spot Bond			9.14500	110.81041	9.15000	110.76577		22,558,831,130,000.00		2,466,794,000	16,698,500
Total NRA022 SPOT								22,558,831,130,000.00		2,466,794,000	16,698,500
Total For NRA022								22,558,831,130,000.00		2,466,794,000	16,698,500
NRA02 On 31/05/2023 Spot Bond			4.25000	176.58490	4.25000	176.57004		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			11.55000	103.83368	11.55500	103.77176		0.00		0	6,340,000,000
Total NRA028 SPOT								0.00		0	6,340,000,000
Total For NRA028								0.00		0	6,340,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	12.06071	100.00000	12.03402		0.00		0	0
Total NRA028/R186 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 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				100.02715		100.00667				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.40458		101.38137				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond				101.22666		101.20389				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond				101.97718		101.95352				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				100.16401		100.14024				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				100.16776		100.14345				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				101.22938		101.20609				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				99.99986		99.97679				0.00	0	0
Total OMI01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.79606		100.77467			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.61500	101.44781	7.62000	101.42235			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				102.63807		102.61476			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.34500	102.20564	9.35000	102.17372		7,309,408,554,000.00	782,173,200	1,891,086,600	
Total OML05 SPOT								7,309,408,554,000.00	782,173,200	1,891,086,600	
Total For OML05								7,309,408,554,000.00	782,173,200	1,891,086,600	
OML06 On 19/03/2022 Spot Bond			10.46500	101.39617	10.47000	101.35388		37,473,059,442,000.00	3,580,798,800	2,395,199,700	
Total OML06 SPOT								37,473,059,442,000.00	3,580,798,800	2,395,199,700	
Total For OML06								37,473,059,442,000.00	3,580,798,800	2,395,199,700	
OML07 On 19/03/2025 Spot Bond			11.35000	100.15373	11.35500	100.10128		0.00	0	1,000,000,000	
Total OML07 SPOT								0.00	0	1,000,000,000	
Total For OML07								0.00	0	1,000,000,000	
OML08 On 14/09/2020 Spot Bond				102.62944		102.60499		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			10.56500	103.07331	10.57000	103.02852		46,849,960,024,000.00	4,434,449,600	2,220,383,100	
Total OML09 SPOT								46,849,960,024,000.00	4,434,449,600	2,220,383,100	
Total For OML09								46,849,960,024,000.00	4,434,449,600	2,220,383,100	
OML10 On 14/09/2025 Spot Bond			11.45000	101.66205	11.45500	101.60762		0.00	0	930,000,000	
Total OML10 SPOT								0.00	0	930,000,000	
Total For OML10								0.00	0	930,000,000	
PBAJ1U 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	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAV1U SPOT								0.00	0	0	
Total For PBAV1U								0.00	0	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBBJ1U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800				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				101.74207		101.71772				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond				99.87238		99.85087				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				100.35630		100.33261				0.00	0	10,000,000
Total PMM44 SPOT										0.00	0	10,000,000
Total For PMM44										0.00	0	10,000,000
PMM45 On 28/11/2018 Spot Bond				99.86661		99.84442				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond				99.82937		99.80771				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond				99.86915		99.84710				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				101.02752		100.99766				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				99.17484		99.14769				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				100.04016		100.02004				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				100.04226		100.02106				0.00	0	0
Total PRE2A2 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 PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.04408		100.02194			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				100.04773		100.02371			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				100.04825		100.02396			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				100.04877		100.02421			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			9.10000	112.29082	9.10500	112.23390			429,927,445,010,000.00	3,124,167,851,100	2,119,400,192,600
Total R186 SPOT									9,927,445,010,000.00	124,167,851,100	119,400,192,600
Total For R186									9,927,445,010,000.00	124,167,851,100	119,400,192,600
R197 On 07/12/2023 Spot Bond			3.05000	299.93791	3.05000	299.92233			101,513,402,235,000.00	33,283,082,700	24,676,516,500
Total R197 SPOT									1,513,402,235,000.00	33,283,082,700	24,676,516,500
Total For R197									1,513,402,235,000.00	33,283,082,700	24,676,516,500
R202 On 07/12/2033 Spot Bond			3.25000	231.80144	3.25000	231.78814			263,143,826,075,000.00	80,967,331,100	258,324,028,100
Total R202 SPOT									3,143,826,075,000.00	80,967,331,100	258,324,028,100
Total For R202									3,143,826,075,000.00	80,967,331,100	258,324,028,100
R2023 On 28/02/2023 Spot Bond			8.41500	99.41213	8.42000	99.37210			900,223,842,515,500.00	1,057,661,775,700	1,137,983,671,000
Total R2023 SPOT									10,223,842,515,500.00	057,661,775,700	137,983,671,000
Total For R2023									10,223,842,515,500.00	057,661,775,700	137,983,671,000
R2030 On 31/01/2030 Spot Bond			9.55000	91.94003	9.55500	91.88525			007,188,824,865,000.00	210,176,840,300	631,611,145,600
Total R2030 SPOT									17,188,824,865,000.00	210,176,840,300	631,611,145,600
Total For R2030									17,188,824,865,000.00	210,176,840,300	631,611,145,600
R2032 On 31/03/2032 Spot Bond			9.72500	90.28138	9.73000	90.22376			871,896,414,655,000.00	603,793,975,800	796,847,690,000
Total R2032 SPOT									1,896,414,655,000.00	603,793,975,800	796,847,690,000
Total For R2032									1,896,414,655,000.00	603,793,975,800	796,847,690,000
R2035 On 28/02/2035 Spot Bond			9.85000	94.18072	9.85000	94.15572			394,673,948,840,000.00	547,682,634,400	873,087,756,600
Total R2035 SPOT									14,673,948,840,000.00	547,682,634,400	373,087,756,600
Total For R2035									14,673,948,840,000.00	547,682,634,400	373,087,756,600
R2037 On 31/01/2037 Spot Bond			9.91500	90.79218	9.91000	90.80627			650,869,699,080,000.00	65,644,952,000	584,471,446,900
Total R2037 SPOT									50,869,699,080,000.00	65,644,952,000	584,471,446,900

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 R2037									10,869,699,080,000.00	65,644,952,000	584,471,446,900
R204 On 21/12/2018 Spot Bond			6.10000	103.49838	6.10500	103.48075			473,060,490,000.00	77,550,900	27,097,728,400
Total R204 SPOT									473,060,490,000.00	77,550,900	27,097,728,400
Total For R204									473,060,490,000.00	77,550,900	27,097,728,400
R2040 On 31/01/2040 Spot Bond			9.97500	94.23018	9.97000	94.24601			720,197,581,537,500.00	372,952,138,500	959,930,112,500
Total R2040 SPOT									720,197,581,537,500.00	372,952,138,500	959,930,112,500
Total For R2040									720,197,581,537,500.00	372,952,138,500	959,930,112,500
R2044 On 31/01/2044 Spot Bond			9.98000	91.42086	9.97500	91.43811			917,637,190,602,000.00	793,350,419,900	973,069,746,200
Total R2044 SPOT									917,637,190,602,000.00	793,350,419,900	973,069,746,200
Total For R2044									917,637,190,602,000.00	793,350,419,900	973,069,746,200
R2048 On 28/02/2048 Spot Bond			9.96500	90.49491	9.96000	90.51312			428,450,360,199,500.00	2,351,073,794,300	1,761,079,683,300
Total R2048 SPOT									428,450,360,199,500.00	2,351,073,794,300	1,761,079,683,300
Total For R2048									428,450,360,199,500.00	2,351,073,794,300	1,761,079,683,300
R207 On 15/01/2020 Spot Bond			6.34000	103.54082	6.34500	103.51775			558,558,561,630,000.00	88,100,719,500	178,776,710,400
Total R207 SPOT									558,558,561,630,000.00	88,100,719,500	178,776,710,400
Total For R207									558,558,561,630,000.00	88,100,719,500	178,776,710,400
R208 On 31/03/2021 Spot Bond			7.44500	99.49420	7.45000	99.46367			958,797,211,184,000.00	934,694,051,200	978,385,795,800
Total R208 SPOT									958,797,211,184,000.00	934,694,051,200	978,385,795,800
Total For R208									958,797,211,184,000.00	934,694,051,200	978,385,795,800
R209 On 31/03/2036 Spot Bond			9.80000	71.55526	9.80000	71.53645			934,875,258,640,000.00	1,421,926,046,800	1,613,085,711,200
Total R209 SPOT									934,875,258,640,000.00	1,421,926,046,800	1,613,085,711,200
Total For R209									934,875,258,640,000.00	1,421,926,046,800	1,613,085,711,200
R210 On 31/03/2028 Spot Bond			3.15000	184.12320	3.15000	184.11304			43,950,557,070,000.00	13,952,557,800	38,906,688,600
Total R210 SPOT									43,950,557,070,000.00	13,952,557,800	38,906,688,600
Total For R210									43,950,557,070,000.00	13,952,557,800	38,906,688,600
R212 On 31/01/2022 Spot Bond			2.98000	155.02213	2.98000	155.01446			217,682,814,414,000.00	73,047,924,300	64,131,041,900
Total R212 SPOT									217,682,814,414,000.00	73,047,924,300	64,131,041,900
Total For R212									217,682,814,414,000.00	73,047,924,300	64,131,041,900
R213 On 28/02/2031 Spot Bond			9.63000	82.88616	9.63500	82.83374			199,216,706,212,000.00	851,424,372,400	572,958,226,700
Total R213 SPOT									199,216,706,212,000.00	851,424,372,400	572,958,226,700
Total For R213									199,216,706,212,000.00	851,424,372,400	572,958,226,700
R214 On 28/02/2041 Spot Bond			9.95500	70.75253	9.95000	70.76682			220,944,074,250,000.00	223,098,350,000	394,995,522,900
Total R214 SPOT									220,944,074,250,000.00	223,098,350,000	394,995,522,900
Total For R214									220,944,074,250,000.00	223,098,350,000	394,995,522,900
RCG01 On 24/10/2019 Spot Bond				101.22732		101.20500			0.00	0	0
Total RCG01B 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 RCG01B										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDF15U									0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.50986		102.75589			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				101.75289		101.73123			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				101.48143		101.45876			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				101.89508		101.87137			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				99.74936		101.92854			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				101.63797		101.61535			0.00	0	220,000,000
Total RDFB10 SPOT									0.00	0	220,000,000
Total For RDFB10									0.00	0	220,000,000
RDFB1 On 27/03/2022 Spot Bond				101.35512		101.33132			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				99.88967		102.04682			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				101.63434		101.61121			0.00	520,000,000	260,000,000
Total RDFB13 SPOT									0.00	520,000,000	260,000,000

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 RDFB13										0.00	520,000,000	260,000,000
RDFB1 On 12/03/2023 Spot Bond				101.69363		101.66997				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond				101.73428		101.71299				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				100.49880		100.47783				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond				100.81901		100.79726				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond				100.28077		100.25864				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
REB13I On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond				100.02152		100.00011				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				101.60676		101.57350				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond				101.93688		101.89663				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				101.58661		101.55376				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				101.78088		101.74392				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				102.09458		102.06247				0.00	0	0
Total RED301 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 RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond				99.87091		99.83848				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				102.57496		102.54232				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				100.28771		100.26506				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				100.35549		100.32760				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				100.03307		100.05648				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				101.55012		101.51593				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				100.67904		100.64792				0.00	0	2,191,621,200
Total RED901 SPOT										0.00	0	2,191,621,200
Total For RED901										0.00	0	2,191,621,200
REDX0 On 07/02/2019 Spot Bond				101.34941		101.32615				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond				99.91071		99.88819				0.00	0	1,000,000,000
Total RES34 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES34									0.00	0	1,000,000,000
RES35 On 25/08/2021 Spot Bond				99.76509		99.74215			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				100.75972		100.73559			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				100.39118		100.36670			0.00	800,000,000	200,000,000
Total RES38 SPOT									0.00	800,000,000	200,000,000
Total For RES38									0.00	800,000,000	200,000,000
RES40 On 13/10/2022 Spot Bond				100.92158		100.89773			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				99.82278		99.80032			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES43U SPOT									0.00	0	0
Total For RES43U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.97500	102.97651	8.98000	102.94088		1,535,622,500,000.00		171,100,000	175,775,000
Total RW21 SPOT								1,535,622,500,000.00		171,100,000	175,775,000
Total For RW21								1,535,622,500,000.00		171,100,000	175,775,000
RW23 On 10/12/2023 Spot Bond			9.96000	102.52465	9.96500	102.47816		2,003,242,848,000.00		201,128,800	50,282,200
Total RW23 SPOT								2,003,242,848,000.00		201,128,800	50,282,200
Total For RW23								2,003,242,848,000.00		201,128,800	50,282,200
RW28 On 10/12/2028 Spot Bond			11.17500	99.07444	11.18000	99.01641		107,280,000,000.00		9,600,000	2,400,000
Total RW28 SPOT								107,280,000,000.00		9,600,000	2,400,000

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 RW28										107,280,000,000.00	9,600,000	2,400,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800				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				100.98298		100.95914				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				101.71765		101.69310				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				100.74325		100.71793				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				103.96423		103.94014				0.00	20,000,000	337,500,000
Total SBK20 SPOT										0.00	20,000,000	337,500,000
Total For SBK20										0.00	20,000,000	337,500,000
SBK21 On 28/01/2020 Spot Bond				102.29605		102.27121				0.00	0	500,000,000
Total SBK21 SPOT										0.00	0	500,000,000
Total For SBK21										0.00	0	500,000,000
SBK22 On 28/05/2020 Spot Bond				102.32548		102.30227				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			10.71500	102.23924	10.72000	102.19569				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond				103.58622		103.56059				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				105.48004		105.45387				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.04500	105.56315	10.05000	105.52387				0.00	0	110,000,000
Total SBK26 SPOT										0.00	0	110,000,000

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 SBK26									0.00	0	110,000,000
SBN01 On 31/07/2021 Spot Bond				100.51898		100.49566			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				102.70886		102.68615			0.00	60,000,000	3,030,000,000
Total SBS18 SPOT									0.00	60,000,000	3,030,000,000
Total For SBS18									0.00	60,000,000	3,030,000,000
SBS19 On 23/06/2021 Spot Bond			8.63500	107.72446	8.64000	107.68795		684,075,062,000.00	79,221,200	34,805,300	
Total SBS19 SPOT								684,075,062,000.00	79,221,200	34,805,300	
Total For SBS19								684,075,062,000.00	79,221,200	34,805,300	
SBS20 On 15/05/2026 Spot Bond			9.99000	100.50077	9.99500	100.44774		22,942,954,080,000.00	2,296,592,000	12,074,148,000	
Total SBS20 SPOT								22,942,954,080,000.00	2,296,592,000	12,074,148,000	
Total For SBS20								22,942,954,080,000.00	2,296,592,000	12,074,148,000	
SBS21 On 15/05/2026 Spot Bond				103.03632		103.00954		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS24 On 24/05/2019 Spot Bond				100.38033		100.36078		0.00	0	0	
Total SBS24 SPOT								0.00	0	0	
Total For SBS24								0.00	0	0	
SBS25 On 24/05/2019 Spot Bond			7.93000	100.40963	7.93500	100.38596		4,816,231,576,000.00	607,343,200	151,835,800	
Total SBS25 SPOT								4,816,231,576,000.00	607,343,200	151,835,800	
Total For SBS25								4,816,231,576,000.00	607,343,200	151,835,800	
SBS27 On 20/02/2024 Spot Bond			9.46500	105.25840	9.47000	105.21129		10,144,128,894,000.00	1,071,751,600	3,213,837,900	
Total SBS27 SPOT								10,144,128,894,000.00	1,071,751,600	3,213,837,900	
Total For SBS27								10,144,128,894,000.00	1,071,751,600	3,213,837,900	
SBS29 On 12/06/2019 Spot Bond			7.90500	104.27986	7.91000	104.25508		0.00	0	104,200,000	
Total SBS29 SPOT								0.00	0	104,200,000	
Total For SBS29								0.00	0	104,200,000	
SBS3 On 25/05/2026 Spot Bond			10.12000	90.00335	10.12500	89.95503		81,016,672,000,000.00	8,005,600,000	461,400,000	
Total SBS3 SPOT								81,016,672,000,000.00	8,005,600,000	461,400,000	
Total For SBS3								81,016,672,000,000.00	8,005,600,000	461,400,000	
SBS30 On 12/06/2019 Spot Bond				101.78057		101.75938		0.00	0	0	
Total SBS30 SPOT								0.00	0	0	
Total For SBS30								0.00	0	0	
SBS31 On 12/06/2027 Spot Bond			10.20000	102.01442	10.20500	101.95903		24,038,890,800,000.00	2,356,754,000	589,188,500	
Total SBS31 SPOT								24,038,890,800,000.00	2,356,754,000	589,188,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS31									24,038,890,800,000.00	2,356,754,000	589,188,500
SBS33 On 19/09/2019 Spot Bond				101.47384		101.45137			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			9.95000	102.40879	9.95500	102.35951			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond				100.87494		100.85243			0.00	0	1,000,000,000
Total SBS36 SPOT									0.00	0	1,000,000,000
Total For SBS36									0.00	0	1,000,000,000
SBS37 On 29/01/2020 Spot Bond			8.41500	102.00819	8.42000	101.97981			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.82500	99.49259	9.83000	99.44436			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.66500	96.87791	10.67000	96.81973		319,950,000,000,000.00	30,000,000,000	0	0
Total SBS39 SPOT								19,950,000,000,000.00	30,000,000,000	0	0
Total For SBS39								19,950,000,000,000.00	30,000,000,000	0	0
SBS4 On 16/11/2021 Spot Bond			8.78500	99.66316	8.74500	99.74236			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				101.22860		101.20603			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			9.18000	102.88345	9.18500	102.84134		242,352,000,000.00	26,400,000	94,600,000	0
Total SBS41 SPOT								242,352,000,000.00	26,400,000	94,600,000	0
Total For SBS41								242,352,000,000.00	26,400,000	94,600,000	0
SBS42 On 12/11/2025 Spot Bond			9.91000	103.90067	9.91500	103.84758		99,100,000,000.00	10,000,000	2,500,000	0
Total SBS42 SPOT								99,100,000,000.00	10,000,000	2,500,000	0
Total For SBS42								99,100,000,000.00	10,000,000	2,500,000	0
SBS43 On 12/11/2027 Spot Bond			10.21000	103.82146	10.21500	103.76328		20,420,000,000,000.00	2,000,000,000	0	0
Total SBS43 SPOT								20,420,000,000,000.00	2,000,000,000	0	0
Total For SBS43								20,420,000,000,000.00	2,000,000,000	0	0
SBS44 On 15/02/2019 Spot Bond				100.36161		100.34055			0.00	0	0
Total SBS44 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 SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				101.17409		101.15104			0.00	0	3,000,000,000
Total SBS45 SPOT									0.00	0	3,000,000,000
Total For SBS45									0.00	0	3,000,000,000
SBS46 On 15/02/2023 Spot Bond			9.21000	107.78849	9.21500	107.74437			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				101.79297		101.76859			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				100.83697		100.81473			0.00	4,940,000,000	2,470,000,000
Total SBS48 SPOT									0.00	4,940,000,000	2,470,000,000
Total For SBS48									0.00	4,940,000,000	2,470,000,000
SBS49 On 31/01/2022 Spot Bond				101.38235		101.35911			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			9.57500	102.57958	9.58000	102.54004			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.14000	101.55423	10.14500	101.50730			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond				101.60205		101.57632			0.00	20,000,000	10,000,000
Total SBS52 SPOT									0.00	20,000,000	10,000,000
Total For SBS52									0.00	20,000,000	10,000,000
SBS53 On 03/05/2027 Spot Bond				102.46105		102.43512			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				102.06957		102.04744			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				102.71151		102.68814			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			9.17500	103.30653	9.18000	103.26638			0.00	0	60,000,000
Total SBS56 SPOT									0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS56									0.00	0	60,000,000
SBS57 On 12/06/2024 Spot Bond				102.70825		102.68403			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				103.78759		103.76183			0.00	146,000,000	36,500,000
Total SBS58 SPOT									0.00	146,000,000	36,500,000
Total For SBS58									0.00	146,000,000	36,500,000
SBS59 On 09/10/2020 Spot Bond				100.99757		100.97527			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				100.83555		100.81203			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			4.06000	287.13022	4.06000	287.10750		162,400,000,000.00	40,000,000	20,000,000	
Total SBSI11 SPOT								162,400,000,000.00	40,000,000	20,000,000	
Total For SBSI11								162,400,000,000.00	40,000,000	20,000,000	
SBSI14 On 07/12/2033 Spot Bond			4.45000	202.26458	4.45000	202.24646		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				104.08143		104.04767		0.00	0	1,210,857,300	
Total SBT101 SPOT								0.00	0	1,210,857,300	
Total For SBT101								0.00	0	1,210,857,300	
SBT102 On 30/09/2022 Spot Bond				103.23947		103.20571		0.00	0	607,446,800	
Total SBT102 SPOT								0.00	0	607,446,800	
Total For SBT102								0.00	0	607,446,800	
SBT201 On 13/02/2023 Spot Bond				102.34548		102.31765		0.00	724,600,000	724,600,000	
Total SBT201 SPOT								0.00	724,600,000	724,600,000	
Total For SBT201								0.00	724,600,000	724,600,000	
SGI004 On 20/01/2021 Spot Bond				101.48176		101.44755		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				101.48190		101.44769		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				101.33289		101.30141		0.00	0	0	
Total SGI006 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 SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		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	112.64700	10.00000	112.61800				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				101.56735		101.54281				0.00	0	54,000,000
Total SLI4 SPOT										0.00	0	54,000,000
Total For SLI4										0.00	0	54,000,000
SLRA1 On 15/08/2019 Spot Bond				100.16762		100.14337				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				100.17209		100.14717				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				100.16306		100.13943				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				100.16782		100.14351				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.17515		100.14983				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				100.17677		100.15117				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				100.17706		100.15141				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				100.17811		100.15232				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				100.19038		100.16288				0.00	0	0
Total SLRC1 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 SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.19393		100.16587			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				100.18507		100.15826			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				100.18932		100.16192			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				102.88359		102.85931			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			10.66500	105.09234	10.67000	105.04475		1,274,793,849,000.00	119,530,600	1,609,765,300	
Total SNT03 SPOT								1,274,793,849,000.00	119,530,600	1,609,765,300	
Total For SNT03								1,274,793,849,000.00	119,530,600	1,609,765,300	
SNT04 On 27/06/2022 Spot Bond				102.92718		102.90292			0.00	121,716,200	120,858,100
Total SNT04 SPOT									0.00	121,716,200	120,858,100
Total For SNT04									0.00	121,716,200	120,858,100
SPDA10 On 21/08/2021 Spot Bond				100.60169		100.57990			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				100.18191		100.16073			0.00	0	30,000,000
Total SPDA11 SPOT									0.00	0	30,000,000
Total For SPDA11									0.00	0	30,000,000
SPDA12 On 21/08/2022 Spot Bond				100.02174		99.99987			0.00	0	30,000,000
Total SPDA12 SPOT									0.00	0	30,000,000
Total For SPDA12									0.00	0	30,000,000
SPDA6 On 21/08/2019 Spot Bond				100.37940		100.35940			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				100.36518		100.34478			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				100.02379		100.00000			0.00	0	0
Total SPDA8 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 SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.40110		100.38069				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				101.87843		101.85296				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				101.14771		101.12381				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00: On 27/09/2023 Spot Bond				101.38914		101.36465				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.24500	100.56644	8.25000	100.53764				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			9.01500	96.25734	9.02000	96.22392				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			9.01500	96.25734	9.02000	96.22392				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			4.58500	121.27173	4.58500	121.26051				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			10.60000	103.86599	10.60500	103.81007				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			11.50000	72.37318	11.50500	72.32531				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.75631		100.73228				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				100.86201		100.83909				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				101.43831		101.41382				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				102.14702		102.11912				0.00	0	0
Total SSN029 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 SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.62358		101.59862				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				99.74500		101.96096				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				100.01649		100.04551				0.00	160,000,000	40,000,000
Total SSN035 SPOT										0.00	160,000,000	40,000,000
Total For SSN035										0.00	160,000,000	40,000,000
SSN03: On 01/06/2021 Spot Bond				99.72953		99.70451				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	103.06268	9.55000	103.03656				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				100.93187		100.90775				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			9.81500	100.98011	9.82000	100.93448				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			4.32000	103.19125	4.32000	103.18244				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				98.67092		98.64685				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond				100.56032		100.53472				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				101.05745		101.03318				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			4.08000	286.88335	4.08000	286.86051				0.00	0	0
Total SSN050 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 SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond				109.13023		109.10859				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				100.61603		100.59338				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			7.49700	102.17206	7.50200	102.14248				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				100.65971		100.63543				0.00	800,000,000	800,000,000
Total SSN054 SPOT										0.00	800,000,000	800,000,000
Total For SSN054										0.00	800,000,000	800,000,000
SSN05: On 03/11/2022 Spot Bond				100.41421		100.39001				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond				100.79714		100.77399				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond				101.06735		101.04547				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			4.37000	166.76349	4.37000	166.74882				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			4.24000	123.66194	4.24000	123.65165				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			4.66000	98.25388	4.66000	98.24460				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			4.50000	87.95318	4.50000	87.94514				0.00	0	0
Total SSN064 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 SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.33000	167.30206	4.33000	167.28752				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				100.00000		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				99.86302		99.83995				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				99.86479		99.84201				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				99.86906		99.84701				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	99.84465	9.65000	99.81878				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07: On 04/06/2019 Spot Bond				100.00000		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				101.63510		101.61009				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				101.60993		101.58530				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				100.00000		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				100.00000		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				101.58178		101.55759				0.00	0	0
Total SSN077 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 SSN077									0.00	0	0
SSN07: On 13/07/2023 Spot Bond				100.94529		100.92082			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				100.48701		100.46515			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				100.12942		100.10782			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				99.88406		99.86068			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SSN08: On 12/09/2025 Spot Bond				101.83282		101.80716			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SSN08: On 05/11/2023 Spot Bond				100.42002		100.39538			0.00	0	0
Total SSN083 SPOT									0.00	0	0
Total For SSN083									0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.12500	209.71382	4.12500	209.69228			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.07000	96.08073	10.07500	96.03127		60,476,392,000.00	6,005,600	1,501,400	
Total SZ25 SPOT								60,476,392,000.00	6,005,600	1,501,400	
Total For SZ25								60,476,392,000.00	6,005,600	1,501,400	
T12A11 On 21/08/2019 Spot Bond				100.23647		100.21515			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			7.99000	103.00010	7.99500	102.97457			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				100.02410		100.00000			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.89000	106.68197	7.89500	106.65128			0.00	0	0
Total T13A12 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 T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.02405		100.00000				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.99000	106.29503	7.99500	106.26417				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				99.83870		99.81610				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.94000	105.32144	7.94500	105.29097				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				100.02055		99.99998				0.00	1,000,000,000	540,000,000
Total T13A21 SPOT										0.00	1,000,000,000	540,000,000
Total For T13A21										0.00	1,000,000,000	540,000,000
T14A10 On 21/11/2019 Spot Bond				100.02153		100.00000				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				100.02188		99.99980				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	101.58215	8.55000	101.55866				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	100.00000				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond				100.01941		100.00005				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.42140		101.39952				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				101.06314		101.03991				0.00	0	0
Total TFS136 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 TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				100.25376		100.23393				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.95930		100.93738				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				100.57851		100.55465				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				101.86250		101.84100				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				101.48346		101.46043				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				101.18399		101.16210				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond				101.01352		100.99070				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond				100.50479		100.48212				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				99.83461		99.81363				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				100.67170		100.65058				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond				100.95793		100.93598				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				101.02651		101.00410				0.00	0	0
Total TFS154 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 TFS154										0.00	0	0
TFS15E On 03/09/2021 Spot Bond				101.76636		101.74501				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15E On 03/09/2023 Spot Bond				101.80346		101.78163				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond				100.13154		100.10880				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.02159		100.00006				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			7.94000	103.17077	7.94500	103.14532				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.02214		100.00006				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			7.85000	102.62915	7.85500	102.60408				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.02214		100.00006				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			7.96000	102.32895	7.96500	102.30366				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B7 On 21/08/2019 Spot Bond				100.02337		100.00008				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B7 On 21/08/2019 Spot Bond				100.02337		100.00008				0.00	0	0
Total TH12B2 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 TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.02337		100.00008				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				100.02337		100.00008				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				100.59502		100.57159				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				100.59502		100.57159				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				100.02554		100.00012				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				100.02552		100.00012				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				100.03438		100.00028				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				100.02740		99.99328				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				100.07628		100.04233				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				100.03422		100.00028				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.26238		100.24063				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.09000	104.29960	8.09500	104.26900				0.00	0	0
Total TH13A4 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 TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				101.00337		100.98252				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			7.98000	105.05236	7.98500	105.02186				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				100.02325		99.99996				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				100.02327		99.99996				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				100.02549		100.00000				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				100.02497		100.00000				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				100.02317		99.99996				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				100.02511		99.99995				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				100.02532		99.99995				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				100.02680		100.00000				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.02731		100.00000				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				100.02657		99.99994				0.00	0	0
Total TH13C5 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 TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.03385		99.99989				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				100.03385		99.99989				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				100.03584		100.00000				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				100.03546		100.00000				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				100.03438		99.99988				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				100.44803		100.42747				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				100.02224		99.99979				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.74500	103.52818	8.75000	103.49047				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				100.40052		100.37997				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				101.35579		101.33432				0.00	0	50,000,000
Total TH14A7 SPOT										0.00	0	50,000,000
Total For TH14A7										0.00	0	50,000,000
TH14A On 21/11/2021 Spot Bond			8.79500	101.46018	8.80000	101.42300				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				100.02381		99.99971				0.00	0	0
Total TH14B1 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 TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.54054		100.51754				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				100.02273		99.99976				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				100.02508		99.99965				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				101.57236		101.54833				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				100.02427		99.99969				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				100.03268		99.99923				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				100.03215		99.99926				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				101.26813		101.23668				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				100.02105		99.99978				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				100.02170		99.99989				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	100.02648	9.82000	100.00000				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				100.02090		99.99979				0.00	0	0
Total TH15A4 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 TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				100.32063		100.29903				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				100.02228		99.99987				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				100.02207		99.99988				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				100.02350		99.99984				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				100.02314		99.99985				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				100.03104		99.99959				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				100.02975		99.99963				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				101.25346		101.23138				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				100.90103		100.87564				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				102.37082		102.34753				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond				101.81255		101.77811				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.73000	102.41603	7.66500	102.46946				0.00	0	2,500,000,000
Total TL20 SPOT										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL20									0.00	0	2,500,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	49.54228	100.00000	49.44828			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	112.64700	10.00000	112.61800			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				101.83788		101.81526			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				101.87048		101.84706			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			9.60500	100.16389	9.61000	100.12253			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			10.11500	99.71694	10.12000	99.66857			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				99.90819		99.88507			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				100.69233		100.66879			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			10.37000	95.70484	10.37500	95.65596			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				100.71495		100.69061			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond				101.27308		101.25153			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond				101.27807		101.25706			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TLC06 SPOT									0.00	0	0
Total For TLC06									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.64500	104.94827	8.65000	104.91529			9,538,851,504,000.00	1,103,395,200	31,887,380,700
Total TN20 SPOT									9,538,851,504,000.00	1,103,395,200	31,887,380,700
Total For TN20									9,538,851,504,000.00	1,103,395,200	31,887,380,700
TN20/R On 17/09/2020 Spot Bond			100.00000	32.66900	100.00000	32.59590			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	21.85389	100.00000	21.80499			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			9.92500	103.82799	9.93000	103.78060			54,594,824,650,000.00	5,500,738,000	17,055,984,500
Total TN23 SPOT									54,594,824,650,000.00	5,500,738,000	17,055,984,500
Total For TN23									54,594,824,650,000.00	5,500,738,000	17,055,984,500
TN23/R On 06/11/2023 Spot Bond			100.00000	12.79743	100.00000	12.76880			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			10.85000	96.08165	10.85500	96.03155			989,237,900,000.00	91,174,000	23,251,663,200
Total TN25 SPOT									989,237,900,000.00	91,174,000	23,251,663,200
Total For TN25									989,237,900,000.00	91,174,000	23,251,663,200
TN25/R On 19/08/2025 Spot Bond			100.00000	12.09444	100.00000	12.06783			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			10.93000	88.76308	10.93500	88.71102			1,680,535,592,000.00	153,754,400	738,438,600
Total TN27 SPOT									1,680,535,592,000.00	153,754,400	738,438,600
Total For TN27									1,680,535,592,000.00	153,754,400	738,438,600
TN27/R On 14/11/2027 Spot Bond			100.00000	9.12369	100.00000	9.10327			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.45000	95.15617	11.45500	95.09645			595,400,000,000.00	52,000,000	13,293,000,000
Total TN30 SPOT									595,400,000,000.00	52,000,000	13,293,000,000
Total For TN30									595,400,000,000.00	52,000,000	13,293,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.19298	8.00000	120.16708			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.01500	91.56210	12.01000	91.56796				0.00	0	8,800,000,000
Total TN40 SPOT										0.00	0	8,800,000,000
Total For TN40										0.00	0	8,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.27377	10.75000	101.24465				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	112.64700	10.00000	112.61800				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				101.10047		101.07868				0.00	500,000,000	530,000,000
Total TPDA05 SPOT										0.00	500,000,000	530,000,000
Total For TPDA05										0.00	500,000,000	530,000,000
TPDA0 On 30/11/2018 Spot Bond				99.83898		99.81853				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			9.05500	100.61278	9.06000	100.57947				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				101.69311		101.66862				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.24000	106.90292	8.24500	106.86985				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				101.69311		101.66862				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.04000	107.32851	8.04500	107.29587				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				101.81526		101.78897				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				101.86223		101.83525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				102.05942		102.02952				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				102.13451		102.10350				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				102.62212		102.58387				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				102.62212		102.58387				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				100.18779		100.16406				0.00	0	20,000,000
Total TRA3A2 SPOT										0.00	0	20,000,000
Total For TRA3A2										0.00	0	20,000,000
TRA3A: On 14/11/2022 Spot Bond				100.19264		100.16831				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			9.51500	98.67024	9.52000	98.57816				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				100.17216		100.15042				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				100.18672		100.16312				0.00	0	30,000,000
Total TRA3A6 SPOT										0.00	0	30,000,000
Total For TRA3A6										0.00	0	30,000,000
TRA3A: On 14/11/2022 Spot Bond				100.19092		100.16681				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				100.22342		100.19522				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				100.21893		100.19130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				101.67046		101.64641				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4I 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				101.90119		101.87733				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I 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				101.72148		101.69657				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				102.74003		102.71488				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				103.71640		103.68449				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I 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
TRQ11I 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
TRQ12I On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13I 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
TRQ14I 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
TSE01L 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
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.76492		100.73671				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 27/11/2018 Spot Bond				101.78004		101.75958				0.00	0	0
Total TWC280 SPOT										0.00	0	0
Total For TWC280										0.00	0	0
TWC28 On 09/10/2019 Spot Bond				100.88085		100.86037				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 14/01/2019 Spot Bond				100.83988		100.81940				0.00	0	0
Total TWC282 SPOT										0.00	0	0
Total For TWC282										0.00	0	0
TWC28 On 21/01/2019 Spot Bond				100.71774		100.69723				0.00	0	0
Total TWC283 SPOT										0.00	0	0
Total For TWC283										0.00	0	0
TWC28 On 24/01/2019 Spot Bond				100.59470		100.57419				0.00	0	0
Total TWC284 SPOT										0.00	0	0
Total For TWC284										0.00	0	0
TWC28 On 30/01/2019 Spot Bond				100.49164		100.47115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC285 SPOT									0.00	0	0
Total For TWC285									0.00	0	0
TWC28 On 14/02/2019 Spot Bond				100.16366		100.14320			0.00	0	0
Total TWC286 SPOT									0.00	0	0
Total For TWC286									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.22300	105.33585	9.22800	105.29934		34,626,831,200.00	3,754,400	938,600	
Total UG21 SPOT								34,626,831,200.00	3,754,400	938,600	
Total For UG21								34,626,831,200.00	3,754,400	938,600	
UG26 On 09/03/2026 Spot Bond			11.00000	103.80335	11.00500	103.74774		677,600,000,000.00	61,600,000	15,400,000	
Total UG26 SPOT								677,600,000,000.00	61,600,000	15,400,000	
Total For UG26								677,600,000,000.00	61,600,000	15,400,000	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA4U SPOT								0.00	0	0	
Total For VCJA4U								0.00	0	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA5U SPOT								0.00	0	0	
Total For VCJA5U								0.00	0	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA6U SPOT								0.00	0	0	
Total For VCJA6U								0.00	0	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA7U SPOT								0.00	0	0	
Total For VCJA7U								0.00	0	0	
VCJB1 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	
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
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
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6L 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
VCPA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
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				100.04054		100.02029				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC27 On 05/12/2018 Spot Bond				101.58308		101.56278				0.00	0	0
Total VKC27 SPOT										0.00	0	0
Total For VKC27										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.74902		101.72536				0.00	0	0

Contract 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				101.42145		101.39812				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				101.59134		101.56849				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				101.09931		101.07524				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				100.75725		100.73320				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				100.62518		100.60158				0.00	0	30,000,000
Total VKE12 SPOT										0.00	0	30,000,000
Total For VKE12										0.00	0	30,000,000
VKE13 On 27/08/2021 Spot Bond				99.89117		99.86919				0.00	400,000,000	200,000,000
Total VKE13 SPOT										0.00	400,000,000	200,000,000
Total For VKE13										0.00	400,000,000	200,000,000
VKE14 On 27/08/2023 Spot Bond				99.92790		99.90564				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract 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
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR836U SPOT										0.00	0	0
Total For VR836U										0.00	0	0
VR837L On 18/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VR837U SPOT										0.00	0	0
Total For VR837U										0.00	0	0
VR838L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR838U SPOT										0.00	0	0
Total For VR838U										0.00	0	0
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR839U SPOT										0.00	0	0
Total For VR839U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond				101.54842		101.52718				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				101.37048		101.34792				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond				101.17972		101.15695				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond				101.20613		101.18284				0.00	50,000,000	12,500,000
Total WHL03 SPOT										0.00	50,000,000	12,500,000
Total For WHL03										0.00	50,000,000	12,500,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			6.66000	101.02432	6.66500	101.00381			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.98000	102.71522	6.98500	102.68886			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			8.27000	101.48459	8.27500	101.45098		1,565,663,168,000.00	189,318,400	47,329,600	
Total WSP5 SPOT								1,565,663,168,000.00	189,318,400	47,329,600	
Total For WSP5								1,565,663,168,000.00	189,318,400	47,329,600	
WSP5/f On 28/05/2021 Spot Bond			100.00000	20.70792	100.00000	20.66235		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			6.04500	95.04353	6.05000	95.02395		0.00	0	0	
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
Total for SPOT								1.83e+017	174,107,308,846,000	275,711,035,655	
Total for SPOT :								1.83e+017	107,308,846,000	275,711,035,655	
Total Futures								1.83e+017	107,308,847,133	275,711,895,518	
Total Options								1 772 825.00	2,500	113,560	
Grand Total:								1.83e+017	107,308,849,633	275,712,009,078	